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COMMISSION IMPLEMENTING REGULATION (EU) 2024/348

of 19 January 2024

amending the implementing technical standards laid down in Commission Implementing Regulation (EU) 2016/2070 as regards benchmark portfolios, reporting templates and reporting instructions for the reporting referred to in Article 78(2) of Directive 2013/36/EU of the European Parliament and of the Council

(Text with EEA relevance)

THE EUROPEAN COMMISSION,

Having regard to the Treaty on the Functioning of the European Union,

Having regard to Directive 2013/36/EU of the European Parliament and of the Council of 26 June 2013 on access to the activity of credit institutions and the prudential supervision of credit institutions, amending Directive 2002/87/EC and repealing Directives 2006/48/EC and 2006/49/EC ([1]), and in particular Article 78(8), third subparagraph, thereof,

Whereas:

(1) Pursuant to Article 78(1) of Directive 2013/36/EU, institutions are required to submit to their competent authority, at least annually, the results of the calculations of their risk weighted exposure amounts or own fund requirements under their internal approaches for exposures or positions that are included in the benchmark portfolios, to enable that competent authority to assess the quality of those internal approaches ('benchmarking exercise'). Pursuant to Article 78(3), second subparagraph, of Directive 2013/36/EU, the European Banking Authority (the 'EBA') has to produce a report to assist the competent authorities in the assessment of the quality of the institutions' internal approaches, based on the results of the benchmarking exercise. The Commission specified the reporting requirements for the benchmarking exercise in Commission Implementing Regulation (EU) 2016/2070 ([2]). That Implementing Regulation has been amended regularly to reflect the changes in the focus of the competent authorities' assessments and of the EBA's reports. For the same reason, it is necessary to update once more the benchmark portfolios, and thus also the reporting requirements laid down in Implementing Regulation (EU) 2016/2070. In particular, for the market risk benchmarking, it is necessary to include the remaining components of the ASA (Default Risk Charge – DRC and Residual Risk Add-On – RRAO), in addition to the sensitivity-based method (SBM) component already included in the previous benchmarking exercise. For the credit risk benchmarking, a limited number of portfolios that reflect the state of collateralisation should be added to account for the variability of own funds requirements which may arise due to potentially diverging inclusion of credit protection across institutions.

(2) Furthermore, to reduce the sources of variability for the benchmarking of the SBM and to facilitate the identification by competent authorities of divergent implementations of the SBM aggregation, it is necessary to introduce in a new Annex a new set of validation portfolios to the benchmarking exercise related to market risk (SBM validation portfolios).

(3) The IFRS 9 Benchmarking exercise is currently limited to low default portfolios, which does not provide the supervisors with a comprehensive view of the variability of the IFRS 9 Expected Credit Loss (ECL) models' outcomes. To enable competent authorities to have a broader understanding of the sources of material inconsistencies in ECL outcomes, as stated in the EBA IFRS 9 Monitoring Report and following the staggered approach presented in the IFRS 9 roadmap, it is necessary to integrate additional portfolios and templates to gradually extend the IFRS 9 benchmarking exercise to the high default portfolios.

([1]) OJ L 176, 27.6.2013, p. 338.

([2]) Commission Implementing Regulation (EU) 2016/2070 of 14 September 2016 laying down implementing technical standards for templates, definitions and IT-solutions to be used by institutions when reporting to the European Banking Authority and to competent authorities in accordance with Article 78(2) of Directive 2013/36/EU of the European Parliament and of the Council (OJ L 328, 2.12.2016, p. 1).

(4) Implementing Regulation (EU) 2016/2070 should therefore be amended accordingly.

(5) This Regulation is based on the draft implementing technical standards submitted to the Commission by the EBA.

(6) The EBA has conducted open public consultations on the draft implementing technical standards on which this Regulation is based, analysed the potential related costs and benefits and requested the advice of the Banking Stakeholder Group established in accordance with Article 37 of Regulation (EU) No 1093/2010 of the European Parliament and of the Council ([3]),

HAS ADOPTED THIS REGULATION:

Article 1

Implementing Regulation (EU) 2016/2070 is amended as follows:

(1) Article 2 is amended as follows:

(a) point (i) is replaced by the following:

'(i) the information specified in template 114.00 of Annex VIII, for all the geographical areas of the counterparties referred to in template 101 of Annex I, in accordance with the instructions referred to in Tables C101 and C114.00 of Annex II and Annex IX respectively;'

(b) the following points (j) to (m) are added:

'(j) the information specified in template 115.00 of Annex VIII, for the counterparties referred to in template 104 of Annex I, in accordance with the instructions referred to in Tables C104 and C 115.00 of Annex II and Annex IX, respectively;

(k) the information specified in template 116.00 of Annex VIII, for the counterparties referred to in template 104 of Annex I, in accordance with the instructions referred to in Tables C104 and C 116.00 of Annex II and Annex IX, respectively;

(l) the information specified in template 117.00 of Annex VIII, for the counterparties referred to in template 104 of Annex I, in accordance with the instructions referred to in Tables C104 and C 117.00 of Annex II and Annex IX, respectively;

(m) the information specified in template 118.00 of Annex VIII, for the counterparties referred to in template 104 of Annex I, in accordance with the instructions referred to in Tables C104 and C 118.00 of Annex II and Annex IX, respectively;';

(2) in Article 3, paragraph 1 is replaced by the following:

'1. For internal approaches for market risk, an institution shall submit to its competent authority the information specified in the templates of Annex VII, in accordance with the portfolio definitions and instructions contained in Annexes V, VI and X.';

(3) Annex I is replaced by the text in Annex I to this Regulation;

(4) Annex II is replaced by the text in Annex II to this Regulation;

(5) Annex IV is replaced by the text in Annex III to this Regulation;

(6) Annex V is replaced by the text in Annex IV to this Regulation;

(7) Annex VI is replaced by the text in Annex V to this Regulation;

(8) Annex VII is replaced by the text in Annex VI to this Regulation;

(9) Annex VIII is replaced by the text in Annex VII to this Regulation;

(10) Annex IX is replaced by the text in Annex VIII to this Regulation;

(11) the text in Annex IX to this Regulation is added as Annex X.

([3]) Regulation (EU) No 1093/2010 of the European Parliament and of the Council of 24 November 2010 establishing a European Supervisory Authority (European Banking Authority), amending Decision No 716/2009/EC and repealing Commission Decision 2009/78/EC (OJ L 331, 15.12.2010, p. 12).

Article 2

This Regulation shall enter into force on the twentieth day following that of its publication in the *Official Journal of the European Union*.

This Regulation shall be binding in its entirety and directly applicable in all Member States.

Done at Brussels, 19 January 2024.

For the Commission
The President
Ursula VON DER LEYEN

ANNEX I

'ANNEX I

Definition of Supervisory Benchmarking portfolios for IRB and IFRS9 benchmarking

HDP and LDP EXPOSURES TEMPLATES					
Sheet Number	**BM Type**	**Template for data to be collected**	**Annex**	**Name of the template /group of templates**	**Short name**
101	IRB	C 101.00	Annex III	Definition of Low Default Portfolio counterparties	LDP Counterparties_IRB_ IFRS9
	IFRS9	C 111.00, C 112.00, C 113.00, C 114.00	Annex VIII		
102	IRB	C 102.00	Annex III	Definition of Low Default Portfolios	LDP Portfolios_IRB
103	IRB	C 103.00	Annex III	Definition of High Default Portfolios	HDP Portfolios_IRB
104	IFRS9	C 115.00, C 116.00, C 117.00, C 118.00	Annex VIII	Definition of High Default Portfolios for IFRS 9 templates	HDP Portfolios_IFRS9

C 101.00 - **Definition of Low Default Portfolio counterparties**

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000001_CT_FIRB		1040	58237v		0296104D AV EQUITY	ALPINE Bau GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000002_CT_FIRB	529900 5VO3GJ18GL5F14	8670870	310593f			AMAG Austria Metall AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000003_CT_FIRB	549300VZKC61IR5U8G96	26972	50935f	AT0000730007	ANDR AV EQUITY	ANDRITZ AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000004_CT_FIRB	529900LMTI8YSE62EI88				LHA GF Equity	AUSTRIAN AIRLINES AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000005_CT_FIRB	5299004QD601B8U1HD44	131830	109445z			Austrian Gaming Industries GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000006_CT_FIRB	529900J7EWWGQ375DL84	2410	53507m			AVL List GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000007_CT_FIRB		226424	58036y			Bauunternehmung Granit Gesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000008_CT_FIRB		160431	89102h			BENE AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000009_CT_FIRB	529900ZAFSOBVFCKF263		319670d		045 6855D AV EQUITY	Benteler International Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000010_CT_FIRB	5299000SY4448XU04857	847216	86959g			CAG Holding GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000011_CT_FIRB	5299003V84MVB5A3C324	5762600	231192p			CARBONES HOLDING GMBH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000012_CT_FIRB	529900G8XM6H1XVZBJ73	67504	99639d			Casinos Austria Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000013_CT_FIRB	529900VN62L73X2OJX85	5200326	212163f			conwert Immobilien Invest SE	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000014_CT_FIRB		7161956	270027z			DCM DECOmetal GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000015_CT_FIRB		76350	67493f			dm drogerie markt GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000016_CT_FIRB	5299002NFQKOBT1E8569	3570614	156765m			DO & CO Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000017_CT_FIRB	5299004ARAOQMGTWC113	125709	70342w			Doppelmayr Seilbahnen GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000018_CT_FIRB	54930060U4XOVED1T359					OMV Gas Marketing & Trading GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000019_CT_FIRB	529900WJZJAEI0VBLP60					Egger Holzwerkstoffe GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000020_CT_FIRB	529900484A4N0S24VG982	159026	42973x			Iglo Leuchten GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000021_CT_FIRB	529900N8OA1GVSR5R946	30988	76532y			Energie AG Oberösterreich	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000022_CT_FIRB	529900BMPGUGAFYYAV45	6106	126805d			Energie Burgenland AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000023_CT_FIRB	529900WID59A60HHYX13	2795493	145825z			Erber Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000024_CT_FIRB	529900P4JZBJEVNEAE60				EVN AV Equity	EVN AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000025_CT_FIRB		9907106	347483f			Felbermayr Holding GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000026_CT_FIRB	549300FQ2ILBH7DJ6145	1754530	42984m			Flughafen Wien Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000027_CT_FIRB	529900RJAN0LNMW7Q775	1312138	89381v			HABAU Hoch- und Tiefbaugesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000028_CT_FIRB	5299000X53SAWQMDFF06	58114	26451z			Hofer Kommanditgesellschaft	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000029_CT_FIRB		1640348	47654f			Hyundai Import Gesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000030_CT_FIRB	529900RQJADHH91ABP14	2777363	144991y			Infineon Technologies Austria AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000031_CT_FIRB	529900DSSMPIR6R3GO43	130311	64543t			J. u. A. Frischeis Gesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000032_CT_FIRB	5299008ARRNJFPBNTM78	4155033	178368g			Kapsch BusinessCom AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000033_CT_FIRB	529900A9NX1TM65N4176	21369	99133i			KELAG-Kärntner Elektrizitäts-Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000034_CT_FIRB		1376136	94579m			Leiner Immobilien GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000035_CT_FIRB		25798	32725a			Leyrer + Graf Baugesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000036_CT_FIRB		1216520	106825x			Management Trust Holding Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000037_CT_FIRB	529900JYVV57QBKV9G11	1991078	35673k			MFC Commodities GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000038_CT_FIRB	529900WFARKZGRCQ8652					MONTANA TECH COMPONENTS GMBH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000039_CT_FIRB	213800CUWJ54846X6779	1760513	40450k			Montanwerke Brixlegg Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000040_CT_FIRB	529900UUANUJ60MNMX97		71396w		7716424Z AV EQUITY	ÖBB - Infrastruktur Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000041_CT_FIRB	529900UOHXZ1BIORCV04	6467385	248742y			ÖBB-Personenverkehr Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000042_CT_FIRB	529900B76VL5KG71J029	6515541	250198p			ÖBB-Postbus GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000043_CT_FIRB	529900UZY47TEIFNF978	6496644	249666g			ÖBB-Produktion Gesellschaft mbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000044_CT_FIRB	549300V62YJ9HTLRI486		93363z	AT0000743059	OMV AV EQUITY	OMV Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000045_CT_FIRB		3512231	154148p			Österreichische Bundesforste AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000046_CT_FIRB	529900IFAV83BX8O1O91	526819	33393h	AT0000758305	PAL AV EQUITY	PALFINGER AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000047_CT_FIRB		957313	115289v			QuadraGr AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000048_CT_FIRB	5299000HTNHA5ACH9N32	1074393	56247t		495680Z AV EQUITY	Red Bull GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000049_CT_FIRB	529900ENFTO28GS3KF76	1813722	78563i			Rohöl-Aufsuchungs Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000050_CT_FIRB	529900SU4ZMMSYUJ5G02	7113951	267218v			ROXCEL Handelsgesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000051_CT_FIRB	549300C4S664YT7T556	38229	51350s			Salzburg AG für Energie, Verkehr und Telekommunikation	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000052_CT_FIRB	549300XBCUMUR5CI0181					Sappi Papier Holding GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000053_CT_FIRB	5299002XAOMQWAIZMA51	271020	128056v			SchmidIndustrieholding G.m.b.H.	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000054_CT_FIRB	529900211T5LVTQOGSU18	39594	60562m			Siemens Aktiengesellschaft Österreich	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000055_CT_FIRB	529900201WIPPT0HC0V31					Steinhoff Europe AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000056_CT_FIRB	529900TYYSRJH2VJSP60	421065	88983h	AT0000000STR1	STR AV EQUITY	Strabag SE	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000057_CT_FIRB	529900IBTWJ6SI5LJ585 4	5880980	23526 4b			SWARCO AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000058_CT_FIRB	529900SCL1LJL8PZNI48	501247	83175t			Swietelsky Baugesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000059_CT_FIRB	529900V54UV5XQUK5S85		FN155563W		TKA AV Equity	Telekom Finanzmanagement GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000060_CT_FIRB	529900OOW8ELHOXWZP82				UN9 GS Equity	UNIQA Insurance Group AG	AT	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000061_CT_FIRB	549300IFXHQIB5POT565	3734340	162844b			VAMED ENGINEERING GmbH & CO KG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000062_CT_FIRB	5299006UDSEJCTTEJS30	45926	76023z	AT0000746409	VER AV EQUITY	VERBUND AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000063_CT_FIRB	529900ZAXBMQDIWPNB72	2147807	66209t	AT0000937503	VOE AV EQUITY	voestalpine AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000064_CT_FIRB	529900BVQJD65XCUPR16	113477 0-5	HRA661038		6830553Z AV EQUITY	Voith Turbo GmbH & Co. KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000065_CT_FIRB	529900VXIF8HO0SW2131	46434	77676f	AT0000831706	WIE AV EQUITY	Wienerberger AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000066_CT_FIRB	529900OS67T49AW45574	194255	121150m		665707Z AV EQUITY	WIENERBERGER FINANZ SERVICE GMBH	AT	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000067_CT_FIRB	529900OJFTLS1RYWIF55	9565779	336561v			XXXLutz KG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000068_CT_FIRB	529900IIODYNYAZ2ID26					ZUMTOBEL AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000069_CT_FIRB	54930002QM8QVWM56E14					Amcor Ltd	AU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000070_CT_FIRB	WZE1WSENV6JSZFK0JC28				BHP AU EQUITY	BHP Billiton Ltd	AU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000071_CT_FIRB					602655OZ AU EQUITY	Coates Group Pty Ltd (Ex-Ned Group Holdings Pty Ltd)	AU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000072_CT_FIRB	JOR7RJTXUXBRJ4UA5G70				CCL AT Equity	Coca-Cola Amatil Limited	AU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000073_CT_FIRB	549300HPMK7UWN02N804		PA3337938		CWN AT Equity	Crown Group Finance Limited	AU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000074_CT_FIRB					LEI AU EQUITY	Leighton Holdings Ltd	AU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000075_CT_FIRB	ACMHD8HWFMFUIQQ8Y590				MQG AU EQUITY	Macquarie Group Ltd	AU	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000076_CT_FIRB	ZSN21WNPYW6ISMRUC664				ORG AU EQUITY	Origin Energy Ltd	AU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000077_CT_FIRB	5493008XVFHYYV0YHN70				HUWA GF Equity	Powercor Australia, LLC	AU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000078_CT_FIRB	YLXNW6TI6QSK1H8H0N82				QAN AU EQUITY	Qantas Airways Ltd	AU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000079_CT_FIRB			52043312 9		SPT AU EQUITY	Spotless Holding SAS	AU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000080_CT_FIRB	PCTXNQGRJVR3OG33JG65				TLS AT Equity	Telstra Corporation Limited	AU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000081_CT_FIRB	549300L32ZX9557ST85				WES AU EQUITY	Wesfarmers Ltd	AU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000082_CT_FIRB	QNWEWQBS7HP85QHXQL92					Woolworths Ltd	AU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000083_CT_FIRB	G05OZ4J4E05KDATL0J93					AG Insurance	BE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000084_CT_FIRB	549300HBDUTUNQJJB79	16342			AGFB BB EQUITY	Agfa-Gevaert NV	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000085_CT_FIRB	549300N22C0GCT5BUD97	26198				AJINOMOTO OMNICHEM	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000086_CT_FIRB		116163				ALBELEC	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000087_CT_FIRB		225626				ALCATAN	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000088_CT_FIRB	549300H3828EMEXB082				ABI BB EQUITY	Anheuser-Busch InBev NV/SA [ABInBev]	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000089_CT_FIRB	549300BKDDQ56JWCBT72	1098030				AQUAFIN	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000090_CT_FIRB	549300B4HNJJSAWU1C95	1138391				ARPAL MANAGEMENT	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000091_CT_FIRB	213800R1F1EJYM4ICO85		4447347 06	BE0444734706		Barry Callebaut Services	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000092_CT_FIRB	549300CWRXC5EP004533				BELG BB Equity	Belgacom S.A.	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000093_CT_FIRB	549300R918GUZLNIV408		890082292			Brussels Airport Company S.A./N.V.	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000094_CT_FIRB		433287				CENTRE HOSPITALIER CHRETIEN	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000095_CT_FIRB		81095				CHAUSSURES CECIL	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000096_CT_FIRB	549300IP2F5TKUC0GF38	82988				CHEMITEX	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000097_CT_FIRB	549300TM914CSF6KI389	149177			COFB BB EQUITY	COFINIMMO	BE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000098_CT_FIRB		184723				COLLIGNON ENG.	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000099_CT_FIRB		201775				COMPAGNIE BELGE D'INVESTISSEMENT COMMERCIAL	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000100_CT_FIRB	213800DMG7PUQHINO388			BE0401641663		Louis Delhaize - Compagnie franco-belge d'Alimentation	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000101_CT_FIRB		255648				DOD	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000102_CT_FIRB		1145532				EDIFICIO	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000103_CT_FIRB	T0YOOBZO41L6YAD6SAV65	14206	403170701		ELEB BB EQUITY	ELECTRABEL	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000104_CT_FIRB	549300JC3HI3K7ZSYU66	1329681				ELEM	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000105_CT_FIRB	549300S1MP1NFDIKT460			BE0476388378	ELIBB Equity	ELIA SYSTEM OPERATOR	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000106_CT_FIRB	5493001XW6MSHRMFLU28				ENI GY Equity	eni finance international SA	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000107_CT_FIRB	549300VO7PUETX031S03	10309		BE0860004176		ETEXCO SA	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000108_CT_FIRB		13771				ETS DE SIMONE	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000109_CT_FIRB	529900S3AH5LF0YZWD07					Euler Hermes Europe	BE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000110_CT_FIRB	549300D80RYON74MEJ03	18181			EURN BB EQUITY	Euronav NV	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000111_CT_FIRB	8RDWFWPP4PLMZ5PPQH32					Fluxys G SA	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000112_CT_FIRB		25281				G EN J VAST GOED	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000113_CT_FIRB		65807				HOET TRUCKING & RENTING	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000114_CT_FIRB	549300M48VNC2Z0MDG47	71844				HOTTLET FROZEN FOODS	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000115_CT_FIRB	549300GR6U0KHJD7DG07					IKEA SERVICE CENTRE N.V.	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000116_CT_FIRB		84089				INTERNATIONAL ORE ET FERTILIZER BELGIUM	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000117_CT_FIRB		85640				JEAN WAUTERS-ACIERS SPECIAUX	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000118_CT_FIRB		111717				M.G.S.	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000119_CT_FIRB	5493004FKZ1586397240					Magotteaux International SA	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000120_CT_FIRB	549300Q80KFPKZC6BQ79	144096				MENOUQUIN	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000121_CT_FIRB		166601				N.V BESIX S.A	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000122_CT_FIRB	549300ZHHHFTG6G3BG36			BE0431676229	OMEBB EQUITY	OMEGA PHARMA	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000123_CT_FIRB		168945				OPIO	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000124_CT_FIRB		192350				PHARMACIES SERVAIS	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000125_CT_FIRB	54930064JCEXFA8M0W31	202291		BE0405747040		PRAYON	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000126_CT_FIRB		204834				PRO CONCEPT M P J	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000127_CT_FIRB	549300NMIBTX17HWF142	233001				RARE GEMS	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000128_CT_FIRB	549300X72GEQB1X8K911	247664				ROULARTA MEDIA GROUP	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000129_CT_FIRB	529900PY79CWSUGVK810	249233				S.A. CORMAN	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000130_CT_FIRB	549300O3VKWJUM16UI64	257312				SAMIR GEMS	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000131_CT_FIRB	213800WWE8U6DC99NP03					SCR Sibelco NV	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000132_CT_FIRB		257564				SEADCO	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000133_CT_FIRB	213800WDGKCVWZAN1N02	1051701	465409265		0790057DBB EQUITY	SILFIN NV	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000134_CT_FIRB		294964				SOBEMO	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000135_CT_FIRB		302642				SOCIETE ANONYME DE VENTE DES EQUIPEMENTS TRANE	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000136_CT_FIRB	549300BB5CXGL9YV0D53	303429				SOCIETE COOPERATIVE AGRICOLE DE LA MEUSE	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000137_CT_FIRB		303783				SOCIETE D'APPLICATIONS ET DE TRAVAUX	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000138_CT_FIRB	549300MMVL80RTBP3O28	556814			SOLB BB EQUITY	Solvay SA	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000139_CT_FIRB		923107				TEAM KALORIK GROUP	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000140_CT_FIRB	549300ZKLIF7RP6EH823			BE0412101728	TESB BB EQUITY	Tessenderlo Chemie	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000141_CT_FIRB		953398				TEX ALLIANCE	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000142_CT_FIRB		1044409				TOP-TEX BENELUX	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000143_CT_FIRB	2138008J191VLSGY5A09				UCB BB EQUITY	UCB SA	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000144_CT_FIRB	529900F3AIQECS8ZSV61				UMI BB EQUITY	Umicore SA	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000145_CT_FIRB	549308MCDJ4Y6D5SI04	1113512				UNISTEEL	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000146_CT_FIRB		1140588				UNIVERSITE LIBRE DE BRUXELLES	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000147_CT_FIRB	549300TRHV6F61E14H93	1159858		BE0404060032		Van Hool nv	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000148_CT_FIRB		1231271				VASTGOED MANAGEMENT ASSOCIATIE	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000149_CT_FIRB	529900RAZGQHX0VFTK05					Volkswagen Group Services S.A.	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000150_CT_FIRB	549300NWW2UDYHH65J03	1911623				WILDO PROPERTIES	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000151_CT_FIRB	5299007TSQVOLXOABA65	1364744				ZF WIND POWER ANTWERPEN	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000152_CT_FIRB	4P8GJCF52NVFW7UL4C95		18630		ACE US Equity	ACE Tempest Reinsurance Ltd.	BM	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000153_CT_FIRB	549300J3KKX1PEJGDW36				ACGL US Equity	Arch Reinsurance Ltd.	BM	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000154_CT_FIRB	UNZWILHE4KMRP9K2L524		34678		NCLH UW Equity	NCL Corporation Ltd.	BM	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000155_CT_FIRB	V5EGRCZCH7FN6WX41891				OEH UN Equity	Orient-Express Hotels Ltd.	BM	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000156_CT_FIRB	549300F7ZDOIMR4PZW67				IPG US Equity	Pacnet Limited	BM	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000157_CT_FIRB	V7TL7UQFHNWUEMDZ3X02				RNR US Equity	Renaissance Reinsurance Ltd.	BM	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000158_CT_FIRB	549300SCA3NMHYEVT131					VimpelCom Ltd.	BM	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000159_CT_FIRB				BMG455841020		HAL TRUST	BM	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000160_CT_FIRB	549300IQYTIDILBVYO18					Companhia Brasileira de Aluminio	BR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000161_CT_FIRB	549300TH5Q6VRP8OT012				AB1LI Equity	Companhia de Bebidas das Americas (AmBev)	BR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000162_CT_FIRB	549300EM51WYXHHUY333					Embraer S.A.	BR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000163_CT_FIRB					FIBR3 BZ EQUITY	Fibria Celulose SA	BR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000164_CT_FIRB	5493000J801JZRCMFE49				XPBR SQ Equity	Petroleo Brasileiro S.A. - PETROBRAS	BR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000165_CT_FIRB					VALE5 BZ EQUITY	Vale SA	BR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000166_CT_FIRB	LXVM6T3LO7QIZ8LUZ688					Votorantim Cimentos S.A.	BR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000167_CT_FIRB	5553547PRDP469JRO238		2880814		AGU CT Equity	Agrium Inc.	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000168_CT_FIRB	4B4HI3CGXMBDCDG6BM51				AC/A CT Equity	Air Canada	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000169_CT_FIRB	549300OSW32RVX8CCZ87				ANCUF PQ Equity	Alimentation Couche-Tard Inc.	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000170_CT_FIRB	DR5LKEURSR8SXLM64266		7501889		ALA CT Equity	AltaGas Ltd.	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000171_CT_FIRB	0O4KBQCJZX82UKGCBV73				ABX CN EQUITY	Barrick Gold Corp	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000172_CT_FIRB	549300119203PRB5KR45				BCE CT Equity	BCE Inc.	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000173_CT_FIRB	549300VPM8ERH1Q42198					Bell Canada	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000174_CT_FIRB	W71L3VLU8IHQY34Z36697				BBD/B CN EQUITY	Bombardier Inc	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000175_CT_FIRB	36ZUFRRMJERSM4Q05289		746053		BPO CT Equity	Brookfield Office Properties Inc.	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000176_CT_FIRB	3SU7BEP7TH9YEQOZCS77				CNI UN Equity	Canadian National Railway Company	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000177_CT_FIRB	549300I8GIA1HJMDJS40		1722453		CNQ CT Equity	Canadian Natural Resources Limited	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000178_CT_FIRB	NXIVWPYOIVYXFF6WCZ47				CVE CN EQUITY	Cenovus Energy Inc	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000179_CT_FIRB	549300WSRCZY73ZG3090		00326711660005			CGI GROUP INC.	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000180_CT_FIRB	XYSIJOU3HNVROZWNA008				UFS CT Equity	Domtar Corporation	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000181_CT_FIRB	98TPTUM4IVMFCZBCUR27				ENB CN EQUITY	Enbridge Inc	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000182_CT_FIRB	CZ72ZHBVKZXQRV3XFE26				ECA CN EQUITY	Encana	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000183_CT_FIRB	549300679TRDUXPT7415		206654303			EPCOR Utilities Inc.	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000184_CT_FIRB	I2YOHH651BBT53JFYQ52				G CT Equity	Goldcorp Inc.	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000185_CT_FIRB	B1EEF6ML54YDWRC6ZK53		2015335496			Harvest Operations Corp.	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000186_CT_FIRB	549300UEBMAQDN0K0R06				K CN EQUITY	Kinross Gold Corp	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000187_CT_FIRB	95RWVLFZX6VGDZNNTN43				MG CN EQUITY	Magna International Inc	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000188_CT_FIRB	6Q7WW7FQZR6X22IL2179					Nexen Energy ULC	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000189_CT_FIRB	549300O4ZJZZOHH4H804		3572862		NBD CT Equity	Norbord Inc.	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000190_CT_FIRB	5493007M1XGU5E55ZJ25					NOVA Chemicals Corporation	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000191_CT_FIRB	549300HD1RTPBQU69P29				BIN CT Equity	Progressive Waste Solutions Ltd.	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000192_CT_FIRB	549300A0QNNPY14D9106				SCC CT Equity	Sears Canada Inc.	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000193_CT_FIRB	3XCBVWUPHGBZ5GF7TY15				SU CN EQUITY	Suncor Energy Inc	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000194_CT_FIRB	NQWTWUILIPK7V7N5Y468				TLM CN EQUITY	Talisman Energy Inc	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000195_CT_FIRB	T8KI5SQ2JRWHL7XY0E11				TCK/B CN EQUITY	Teck Resources Ltd [Ex-Teck Cominco Ltd]	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000196_CT_FIRB	YHKQM2RIPKZYOZ6RVZ46				TK US Equity	Teekay Corporation	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000197_CT_FIRB	L2TEUTQ8OSHMJWVLCE40				T CT Equity	TELUS Corporation	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000198_CT_FIRB	549300561UZND4C7B569		884903		TOC GF Equity	Thomson Reuters Corporation	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000199_CT_FIRB	HJZQGXYTVV2NWJZLPW74				TOM GY Equity	Toyota Credit Canada Inc.	CA	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000200_CT_FIRB	5BV011623IJPDAPMGH09				TRP UN Equity	TransCanada PipeLines Limited	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000201_CT_FIRB	PRAQ4VOSFIK7OQ8Z2512		4406354		VALE3 BS Equity	Vale Canada Limited	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000202_CT_FIRB	WT03B8BB1IX8W19ZGV02					Vermilion Energy Inc.	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000203_CT_FIRB	549300WHE4O6UJ2KU013					Yamana Gold Inc	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000204_CT_FIRB	5493003DNMEAO1DT3F51				ABBN VX EQUITY	ABB Ltd [Asea Brown Boveri]	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000205_CT_FIRB	NI14Y5UMU60O7JE9P611				ADEN VX EQUITY	Adecco SA	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000206_CT_FIRB	549300Q3WREIMQYFBC20				0170576D SW EQUITY	Ameropa AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000207_CT_FIRB	5493007KVRV2OKRXFA55		CH-020.3.035.716-8		AML LN Equity	Amlin AG	CH	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000208_CT_FIRB	529900H7ZPIGI21U3CJ14					AXPO TRADING AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000209_CT_FIRB	213800Y5RWKLDPUTT265				BARN SW EQUITY	Barry Callebaut AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000210_CT_FIRB	529900UPDCU6WEL7W167				BALN VX Equity	Basler Versicherung AG	CH	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000211_CT_FIRB		2816554-6	HRB54517	DE000DCAG010	770 5815 Z SW EQUITY	DEMAG CRANES AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000212_CT_FIRB	549300MXX2JLKW1E880				567151Z SW EQUITY	Duferco SA	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000213_CT_FIRB	549300I08UA8SMJON743		CH-270.3.002.354-9/		DUFN EB Equity	Dufry international AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000214_CT_FIRB	549300ADLU67CYBFW770		CH-645.1.008.684-9			Elsevier Finance SA	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000215_CT_FIRB	529900Y8BGAFVVVYVN24				GATE SE Equity	gategroup Holding AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000216_CT_FIRB	213800SVRMQA1TD91D41				GIVN VX Equity	Givaudan SA	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000217_CT_FIRB	213800PSSU2QXF1WLR89				GLEN LN EQUITY	Glencore International AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000218_CT_FIRB	549300DHSS9U1QKJZG57		KvK 34275373 0000		1002136 Z SW EQUITY	GUNVOR INTERNATIONAL BV	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000219_CT_FIRB	529900EHPFPYHV6IQO98				HOLN VX EQUITY	Holcim Ltd	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000220_CT_FIRB	529900Q0YED3805QXQ66					KUEHNE AND NAGEL INTERNATIONAL AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000221_CT_FIRB	529900T4N8ID7UPV7A95					LIEBHERR-INTERNATIONAL AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000222_CT_FIRB	549300EFW4H2TCZ71055					Lonza Group AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000223_CT_FIRB	KY37LUS27QQX7BB93L28		CH-550.0.067.293-5	CH0038863350	NESN.VX	NESTLE SA	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000224_CT_FIRB	529900I2PEF1FN6N6723				228416 1 Z SW EQUITY	Nord Stream AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000225_CT_FIRB					NOVN VX EQUITY	Novartis AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000226_CT_FIRB	549300HUJ5CJUX02RS52					OMV SUPPLY & TRADING AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000227_CT_FIRB	529900ZJRTT699WFOV74					OMYA (Schweiz) AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000228_CT_FIRB	549300HMJAFUW4NSKJ73					Paul Reinhart AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000229_CT_FIRB					ROG VX EQUITY	Roche Holding Ltd	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000230_CT_FIRB	529900PTQ0Z1J44SHZ08		CH-100.3.010.656-7		STLN SE Equity	SCHMOLZ + BICKENBACH AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000231_CT_FIRB	549300R3N69ECGYPU434				SIK IX Equity	Sika AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000232_CT_FIRB	213800Z8NOHIKRI42W10			NL0000226223	STM FP EQUITY	STMICROELECTRONICS NV	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000233_CT_FIRB	549300KUC3Z24U77V93				SLHN VX Equity	Swiss Life Holding AG	CH	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000234_CT_FIRB	549300SL9HHOXS3B739		CHE-102.753.938		SCMN VX Equity	Swisscom AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000235_CT_FIRB	549300HTOMQG20JYV568				SYNN VX Equity	Syngenta AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000236_CT_FIRB	KSVC38RP5WL6C6LJGG03				TYC US Equity	Tyco International Ltd.	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000237_CT_FIRB	549300VBJS7MG74G2H60					Weatherford International Ltd	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000238_CT_FIRB					WOS LN EQUITY	Wolseley Plc	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000239_CT_FIRB					XTA LN EQUITY	Xstrata Plc	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000240_CT_FIRB	50ZCTKCMUDIABGHX3R52					Zurich Insurance Company	CH	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000241_CT_FIRB	549300IF4IFGDFS0RM26				AESGENER CC Equity	AES Gener S.A.	CL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000242_CT_FIRB	549300NLTGCFV7482429				CENCOSUD CC Equity	Cencosud S.A.	CL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000243_CT_FIRB	549300YP3P0JZBLIV197					EMPRESA NACIONAL DEL PETROLEO	CL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000244_CT_FIRB	549300G475ACIABB4385			USG49215AA73	CMPC CC Equity	Inversiones CMPC S.A.	CL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000245_CT_FIRB	549300HX3UUDPEFTG707				LAN CC Equity	Latam Airlines Group S.A.	CL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000246_CT_FIRB	549300RUPF4SKMJPUR70				BLT LN Equity	Minera Escondida Limitada	CL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000247_CT_FIRB					600031 CH EQUITY	Sany Heavy Industry Co Ltd	CN	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000248_CT_FIRB	A2557 4TZFLBNK7NWQT47				PRE CT Equity	Pacific Rubiales Energy Corp.	CO	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000249_CT_FIRB	724500JV0VHPRVANL538		5778	ANN4327C1220		HUNTER DOUGLAS NV	CW	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000250_CT_FIRB	213800MRTA64ULUE9919					CARBO ONE LIMITED	CY	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000251_CT_FIRB	549300OEZB4GETCGFX34					GUNVOR GROUP LTD	CY	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000252_CT_FIRB	549300IVA1PZNX2MN285				0163947D CY EQUITY	Mercuria Energy Group Ltd	CY	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000253_CT_FIRB	213800 1LK2Z2HSER4U15				PRS NO EQUITY	PROSAFE	CY	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000254_CT_FIRB	3157001000000013783 5	1131604	29287391			ALTA, a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000255_CT_FIRB	3157001000000011659 2	657856	25572881			ARMATURY Group a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000256_CT_FIRB	3157001000000007536 7	765380	28402758			BAK stavební společnost, a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000257_CT_FIRB	3157001000000011552 5	834699	46504940			Cerea, a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000258_CT_FIRB	3157001000000003433 6	1023328	70994226			České dráhy, a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000259_CT_FIRB	315700CTFRL3U2DNMO58	633919	25085689			CETELEM ČR, a.s.	CZ	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000260_CT_FIRB	529900S5R9YHJHYKKG94			CZ0005112300	CEZ CP EQUITY	CEZ a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000261_CT_FIRB	315700XJHXU2PD40RU82	865668	48589837			DEKTRADE a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000262_CT_FIRB	529900C5PL4JGDILRZ94	837043	46678468			HOCHTIEF CZ a. s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000263_CT_FIRB	3157001000000009952 0	644725	25322257			IMOS Brno, a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000264_CT_FIRB	3157001000000003268 7	1086806	931			METALIMEX a. s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000265_CT_FIRB	315700JDC49X4VSP6Z49	601013	14915			Metrostav a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000266_CT_FIRB	31570066GBSS7JYFEL35	817880	45193592			MJM Litovel a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000267_CT_FIRB	3157001000000012008 4	832322	46342796			OHL ŽS, a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000268_CT_FIRB	3157001000000000911 6	699640	26463318			OTE, a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000269_CT_FIRB	3157001000000002628 5	671247	25860038			Pars nova a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000270_CT_FIRB	3157001TSCT2O45NWM28	805950	43873189			PRAKAB PRAŽSKÁ KABELOVNA, s.r.o.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000271_CT_FIRB	3157001000000011562 2	817271	45148155			Primagra, a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000272_CT_FIRB	549300KL08IFWLTWLQ52	691287	26271303			Skanska a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000273_CT_FIRB	529900I8XOZDM4ZQSQ21			1025Z CP EQUITY		Skoda Auto A.S.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000274_CT_FIRB	3157001000000003113 5	923751	62623753			ŠKODA TRANSPORTATION a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000275_CT_FIRB	213800Z39ZW4XHAAUA27	725860	27195147			SMP CZ, a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000276_CT_FIRB	3157004ICDH3MRKW7534	889798	60193336			Telefónica Czech Republic, a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000277_CT_FIRB	31570010000000055191	617997	18050646			TŘINECKÉ ŽELEZÁRNY, a. s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000278_CT_FIRB	3157007C98IIJK5ST356	609769	15886492			UniCredit Leasing CZ, a.s.	CZ	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000279_CT_FIRB	315700EFFOU65ETZ0V16	886003	531766			UNISTAV a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000280_CT_FIRB	31570010000000001356	672337	25877950			VÍTKOVICE HEAVY MACHINERY a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000281_CT_FIRB	31570010000000003490	710607	26823357			VÍTKOVICE POWER ENGINEERING a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000282_CT_FIRB	31570010000000015033	697350	26415623			W.A.G. payment solutions, a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000283_CT_FIRB	5493005KH7FO1T5TMX47	1236614-2			ASG GY Equity	AachenMuenchener Lebensversicherung AG	DE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000284_CT_FIRB	549300JSX0Z4CW0V5023	131978 4-3				ADIDAS AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000285_CT_FIRB	549300X1WWPGMS47QQ72	121580 7-7			ASG GY Equity	Advocard Rechtsschutzversicherung AG	DE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000286_CT_FIRB	529900SO83U6ISM6DL85	2832395-4	HRA36525B			ALBA Group plc & Co. KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000287_CT_FIRB	529900K9B0N5BT694847	110062 7-7			ALV GY Equity	Allianz SE	DE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000288_CT_FIRB	529900C058B9OTVFTU36	203367 3-1	HRB98981			ASKLEPIOS KLINIKEN GMBH HAMBURG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000289_CT_FIRB	549300FJWANEIJ25D318	154597 4-6				Atlas Copco Energas GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000290_CT_FIRB	529900YNBT62HCUPRG10	110621 0-6				AUGUST STORCK KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000291_CT_FIRB	529900 5SHIN9ZK7GW242	112484 1-6	HRB1775	DE0006766504	NDA GY EQUITY	Aurubis AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000292_CT_FIRB	529900PXZU3YHO6HMD80	113012 3-1				Axel Springer SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000293_CT_FIRB	529900AJX4TCFW0QT666	110488 3-2				B. Braun Melsungen Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000294_CT_FIRB	529900PM64WH8AF1E917	1102017-9	HRB6000	DE000BASF111	BAS GR EQUITY	BASF SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000295_CT_FIRB	529900XMQYET3NBF2363	2192515-1	HRB101375	DE0005168108	B5A GY EQUITY	Bauer AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000296_CT_FIRB	549300J4U55H3WP1XT59	110956 1-9			BAYN GY EQUITY	Bayer AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000297_CT_FIRB	YEH5ZCD6E441RHVHD759	110319 0-3			BMW GY EQUITY	Bayerische Motoren Werke AG [BMW AG]	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000298_CT_FIRB	529900SM0FDLLYATXU36	110323 3-1				BAYWA AKTIENGESELLSCHAFT	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000299_CT_FIRB	529901BUUGXAREGE533	110382 1-3			BTG GR EQUITY	Bertelsmann SE & Co. KGaA	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000300_CT_FIRB	529900H0HULEN2BZ4604	1114115-7	BWMAHRB710296		GBF GY Equity	Bilfinger SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000301_CT_FIRB	529900XBEZ2EY19ZOV89	30100079-6				BMG Rights Management GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000302_CT_FIRB	529900FOTM78R9Q9NY89	1163617-2	HRB75534		2340173Z GR EQUITY	BOSCH UND SIEMENS HAUSGERATE GMBH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000303_CT_FIRB	NNROIXVWJ7CPSR27SV97	2926464-5			BNR GY EQUITY	Brenntag AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000304_CT_FIRB	529900OQDCYXCLQOAY53	1105482-2				Burda Gesellschaft mit beschränkter Haftung	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000305_CT_FIRB	5299000XH7YX33EJZP65	2730972-3				CARL ZEISS AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000306_CT_FIRB	529900766MX7KD2XYCH67	1111099-6	HRB9517	DE000CLS1001	CLS1 GY EQUITY	Celesio AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000307_CT_FIRB	529900O4ND7T8ABIXF67	1235957-6				Claas Kommanditgesellschaft auf Aktien mbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000308_CT_FIRB	529900A7YD9C0LLXM621	1106273-4	HRB3527	DE0005439004	CON GY EQUITY	CONTINENTAL AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000310_CT_FIRB	5299007VZZKH65OCN774	2781995-2				Cronimet Holding GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000311_CT_FIRB	529900 8ODF4EFHRI0G60	2402196-6	HRB8957		7097181Z GR EQUITY	CWS-boco International GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000312_CT_FIRB	529900SLEM60UYKU5235	1106512-5				DACHSER Group SE & Co. KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000313_CT_FIRB	529900R27DL06UVNT076	2344103-3	HRB19360		DAI GR EQUITY	Daimler AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000314_CT_FIRB	5299006S0UKN6D9ZP412	2451917-5				DB NETZ AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000315_CT_FIRB	529900I2DLZPTFPENJ05	1106744-4				DEHNER GMBH & CO KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000316_CT_FIRB	529900A2ZEP6AP7KM81	2537834-0			ANN GF Equity	Vonovia SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000317_CT_FIRB	529900 63S23N13HU4E98	1818189-1	HRB 50000 B		DBHN GR EQUITY	DEUTSCHE BAHN AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000318_CT_FIRB	529900PH63HYJB6ASW55	1107110-7	HRB2168		LHA GY EQUITY	DEUTSCHE LUFTHANSA AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000319_CT_FIRB	529900 63W8KQHQMF4M43	2623414-6			DPW GF Equity	Deutsche Post Finance B.V.	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000320_CT_FIRB	529900ITHU5Y51F1S257	1107106-5				DEUTSCHE SPARKASSEN LEASING AG & CO KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000321_CT_FIRB	549300V9QSIG4WX4GJ96	2185287-6	HRB6794		DTE GY EQUITY	DEUTSCHE TELEKOM AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000322_CT_FIRB	529900KSWLV9JYE7NC83	2095980-5	HRB34977			DFS Deutsche Flugsicherung GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000323_CT_FIRB	529900QTO8D2QK2TJG32	1107340-0				Diehl Stiftung & Co. KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000324_CT_FIRB	529900Y1AT9MQF6UYT42	2836050-1	HRB203044			DMK DEUTSCHES MILCHKONTOR GMBH BREMEN	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000325_CT_FIRB	529900YZNQ3MUUZ02M47	1117002-4	HRB242			Douglas Holding AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000326_CT_FIRB	5299004W7VTLPROHR533	1125242-6	HRA8242			DR AUGUST OETKER KG BIELEFELD	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000327_CT_FIRB	529900EWEX125AULX158	3008027-9			PAH3 GY EQUITY	Dr Ing HCF Porsche AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000328_CT_FIRB	549300UFVHY0PPNKD775	1107708-8	HRB7903HL	DE0005550602	DRW3 GY EQUITY	Drägerwerk AG & Co. KGaA	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000329_CT_FIRB	529900766FKBR9THZ8C62	2779318-1				DYWIDAG-Systems International GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000330_CT_FIRB	529900Z8W8S8JIP7U364	1105067-1	HRA9905			E BREUNINGER GMBH CO STUTTGART	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000331_CT_FIRB	Q9MAIUP40P25UFBFG033	1134262-3	HRB22315		EOAN GY EQUITY	E.ON SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000332_CT_FIRB	5299000MT7P9STUCL908	1137158-0				Ed. Züblin Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000333_CT_FIRB	529900JSFZ4TS59HKD79	2331844-7			EBK GR EQUITY	Energie Baden-Wurttemberg AG [EnBW]	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000334_CT_FIRB	549300OQ94C7KRGGC351	2177540-8			ASG GY Equity	Envivas Krankenversicherung AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000336_CT_FIRB	41GUOJQTALQHLF39XJ34	1518676-0			154407Z GR EQUITY	Evonik Industries AG (Evonic)	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000337_CT_FIRB	529900L64X6KZZW19R71	1108854-9			4501Z GR EQUITY	EWE AG [Energieversorgung Weser-Ems]	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000338_CT_FIRB	529900D7N2PTTZWFWN57	2579145-0				F.S. Fehrer Automotive GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000339_CT_FIRB	529900EI7R9SCIJP4T76	1109776-3	003110270000005			FERROSTAAL GMBH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000340_CT_FIRB	529900WBP9HFX10RKB30	1110203-5				FLUGHAFEN MUNCHEN GMBH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000341_CT_FIRB	529900VHM89GUAJ1RK35	1114926-7	HRB25		1048Z GR EQUITY	FRANZ HANIEL & CIE GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000342_CT_FIRB	5299001ERX0K101ZUL40	1110198-7				FRAPORT AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000343_CT_FIRB	XDFJ0CYCOO1FXRFTQS51	1110492-4	HRB11852	DE0005785604	FRE GY EQUITY	FRESENIUS SE & CO. KGAA	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000344_CT_FIRB	529906NS9FCLFHZVL776	1578686-6	HRB714579			Freudenberg SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000345_CT_FIRB	529900KXMB40SPYJD743	2052428-6	HRB 36569B		7013717Z GR EQUITY	GAZPROM Germania GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000346_CT_FIRB	549300JHUU0ZZWO8EO07	1122951-5			GEA GR EQUITY	GEA Group AG [Global Engineering Alliance]	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000347_CT_FIRB	529900JGEOQMCDYOK785	1135188-9				Gelsenwasser AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000348_CT_FIRB	529900F916IVP0TJZK88	1051383-6	HRA11722			GEORG VON HOLTZBRINCK GMBH CO KG STUTTGART	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000349_CT_FIRB	5299006GD4UWSYZOKC28	2877346-3	HRB56040		GXI GY Equity	Gerresheimer AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000350_CT_FIRB	529900OJM5EX75OD8032	1113335-2				Getreide-Aktiengesellschaft vorm.P.Kruse-Chr.Sieck	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000351_CT_FIRB	529900K6BWO03KP4GU58	1113443-4				Giesecke & Devrient Gesellschaft mit beschränkter Haftung	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000352_CT_FIRB	529900J0V7C8Z8MLN980	2943243-2				Gigaset Communications GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000353_CT_FIRB	529900LPAX2H9S4NKU05	1215951-3				Gothaer Finanzholding AG	DE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000354_CT_FIRB	529900F4P4RV4Z50PI82	1114066-2	HRB527			GROSSKRAFTWERK MANNHEIM AG MANNHEIM	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000355_CT_FIRB	HD52L5PJVBXJUUX8I539	2294348-4			HPL GR EQUITY	Hapag-Lloyd AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000356_CT_FIRB	5299007CE1VJWKM991H49	1130882-2	HRB 2680 KI		4729Z GR EQUITY	Hauptgenossenschaft Nord AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000357_CT_FIRB	529900MKHOFQI4A0XC48	2873755-9				HAWE Hydraulik SE	DE	Large corporate sample	non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000358_CT_FIRB	529900221O7L9199GO56	2588017-0				HDI Versicherung AG	DE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000359_CT_FIRB	529900755OZXM37H4975	1115355-8				Heckler & Koch GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000360_CT_FIRB	LZ2C6E0W5W7LQMX5ZI37	1126630-1	HRB 330082	DE0006047004	HEI GY EQUITY	HEIDELBERGCEMENT AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000361_CT_FIRB	529900ZM98OISTG16932	1115394-7			HDD GY Equity	Heidelberger Druckmaschinen AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000362_CT_FIRB	529900PLX4ADJFW1Y024	1135805-8			2550Z GR EQUITY	Hella KGaA Hueck & Co	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000363_CT_FIRB	529900273B9ARY5AC8476	1115622-1				HELM AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000364_CT_FIRB	549300VZCL1HTH4O4Y49	1115688-2	HRB4724	DE0006048408	HEN3 GY EQUITY	HENKEL AG & CO. KGAA	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000365_CT_FIRB	549300 7EO7JOPWXHBJ27	1740986-3	HRB3364			Heraeus Holding GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000366_CT_FIRB	529900BVZYMVDRRSXY68	1306869-7	HRB 390485		3540636Z GR EQUITY	HERRENKNECHT AKTIENGESELLSCHAFT	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000367_CT_FIRB	529900O7US4NP0J6XD12	1179777-6				HETTICH HOLDING GMBH & CO OHG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000368_CT_FIRB	529900Y25S8NZIYTT924	1116241-9			HOT GY EQUITY	Hochtief AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000369_CT_FIRB	5299008WW53GLXRORN29	1350826-2	HRB2311		HBM GY Equity	Hornbach-Baumarkt-AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000370_CT_FIRB	529900LFVU534EBRXD13	1104693-5				HUGO BOSS AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000371_CT_FIRB	TSI2PJM6EJPETEQ4X1U25	24435 36-4			IFX GY Equity	Infineon Technologies AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000372_CT_FIRB	529900FFRTWZQXTTUB07	11931 55-7			7573220Z GR EQUITY	Intersnack Knabber-Gebäck GmbH & Co. KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000373_CT_FIRB	529900DJMOF0DTSWHO38	28502 39-1	HRB40163			JUWI AG WÖRRSTADT	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000374_CT_FIRB	529900YURAYD4IJX2J91	11289 82-4	HRB2669		SDF GY Equity	K+S Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000376_CT_FIRB	529900WFRVF4SQ2EV734	1121308-9	HRA102851		509821Z GR EQUITY	Kaufland Stiftung & Co. KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000377_CT_FIRB	529900CQ31CN6GV5LL52	2821686-9	NRWDUHRB20486		KCO GY Equity	Kloeckner & Co. S.E.	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000378_CT_FIRB	529900IGRROMZ25YZT52	11301 69-4				Knorr-Bremse AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000379_CT_FIRB	529900IQ90WSXBWSTD78	1131272-5				KOENIG & BAUER AKTIENGESELLSCHAFT	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000380_CT_FIRB	529900LUYJ0V8SOOT260	1173404-3	HRA4415		3612759z gr equity	KRAFTVERKEHR NAGEL GMBH & CO. KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000381_CT_FIRB	529900MAU9591GT2S236	2849255-1				KraussMaffei Technologies GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000382_CT_FIRB	529900NY2GSZWWUBW049	1120219-9				KRONES Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000383_CT_FIRB	529900BVAET534PD7C28	1119133-5	HRB21016	DE0006292006	KSB3 GY EQUITY	KSB Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000384_CT_FIRB	529900VPRFDDIN7BE119	1117324-2	HRB22709		IWKG1X Equity	KUKA AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000385_CT_FIRB	529900FR2K4P9L9XLV21	1119187-1				KWS SAAT SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000386_CT_FIRB	529900PTLRE72EMYIJ77	24511 86-7	HRB53652		LXS GF Equity	Lanxess AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000387_CT_FIRB	5299002HNCMIUBHOMK35	1121223-0	HRB202	DE0005408884	LEO GY EQUITY	Leoni AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000388_CT_FIRB	529900EW0ZH7KAZ11H71	1797294-4				Lidl Stiftung & Co. KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000389_CT_FIRB	WTV8QGD5UD7MMD4HS345	1121375-8			LIN GY Equity	Linde AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000390_CT_FIRB	529900SL1W4KHVE18T81	1121582-9				LOHMANN + Co. AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000391_CT_FIRB	529900T8TR1QJJBWIYG58	11471 45-5				MAHLE GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000392_CT_FIRB	52990018UPG26YRFSM46	1122332-8	HRB179426	DE0005937007	MAN GR EQUITY	MAN SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000393_CT_FIRB	529900Z8B0YE4ECMJ92	1044964-3				Media-Saturn Holding GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000394_CT_FIRB	5299009WLGROB3HKM878	1522457-9				MEGGLE AKTIENGESELLSCHAFT	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000395_CT_FIRB	529900OAREIS0MOPTW25	2198479-4	HRB6164		MRK GF Equity	Merck KGaA	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000396_CT_FIRB	5299001X9L42HXEBCZ51	1188960-7				Ceconomy AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000397_CT_FIRB	529900ZYVEIYJRO6TG34	3328361-5				Meyer Werft GmbH & Co. KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000398_CT_FIRB	213800E45LWMBVNF3R85	30521 90-0	NRWGRHRB8959		MNDI LN Equity	Mondi Consumer Packaging International AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000399_CT_FIRB	529900807L67JY81RD65	2755947-5			MTX GY Equity	MTU Aero Engines AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000400_CT_FIRB	529900ISR2VNZV1C0T93	1182822-5				MVV Energie AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000401_CT_FIRB	529900UXIUW801PQDI37	2597701-8				N-ERGIE AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000402_CT_FIRB	529900HVDYCUWVD0OE76	2551585-9				NORDEX SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000403_CT_FIRB	549300UH52ZS8O00MO03	1125476-0				Osram GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000404_CT_FIRB	529900LMI5FN0KFOE272	1125552-8	HRA62024		OTVR GR EQUITY	OTTO (GMBH & CO.KG)	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000405_CT_FIRB	529900ELIX8Z8PQ6CU28	2593300-3				PAPIERFABRIKPALM GMBH & CO.KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000406_CT_FIRB	529900HT3KJHBHNHDT64	1397102-3	HRB6100		259743Z GR EQUITY	PERI GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000407_CT_FIRB	529900037VWJGYKGP9877	1131747-6	HRA3551		2590Z GR EQUITY	PHOENIX Pharmahandel GmbH & Co KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000408_CT_FIRB	5299008XQJHPTOF8R354	2696731-5	241336g		661074Z GR EQUITY	Porsche Corporate Finance GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000409_CT_FIRB	529900NY0WWQUKOMWQ37	2399699-4			PSM GY EQUITY	ProSiebenSat 1 Media SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000410_CT_FIRB	529900Z5KBA9KJP6EK09	1196360-0				R+V Versicherung AG	DE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000411_CT_FIRB	5299001OU9CSE29O6S05	1127893-4			RHM GY EQUITY	Rheinmetall AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000412_CT_FIRB	529900F0LT5OP4SV6122	1104684-4				Robert Bosch GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000413_CT_FIRB	529900BZ1C5S5WQENF25	2820967-4	HRB721056			ROLLS ROYCE POWER SYSTEMS AG FRIEDRICHSHAFEN	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000414_CT_FIRB	529900GB7KCA94ACC940	2531238-0	HRB14525	DE0007037129	RWE GY EQUITY	RWE AKTIENGESELLSCHAFT	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000415_CT_FIRB	529900Q5SR06C5T8NO26	1128992-3	HRB8372		7015557Z GR EQUITY	Salzgitter Mannesmann Handel GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000416_CT_FIRB	529900D6BF99LW9R2E68	1308819-0			SAP GY EQUITY	SAP SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000417_CT_FIRB	529900JL0HDVGZMUJF32	3043578-8				IHO Verwaltungs GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000418_CT_FIRB	529900D8QMD1LL0E2393	2800313-5				Schletter GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000419_CT_FIRB	529900DG0F6AGQAP6N55	1131407-7	55234831			SCHOLZ Holding GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000420_CT_FIRB	5299009QTM3SJL9BNR19	2209676-2				Schott AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000421_CT_FIRB	529900ZCRUJ3J5PYWX81	2577577-6			RPW GR EQUITY	SENVION GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000422_CT_FIRB	529900381B31TYK07X63	1129569-8			SGL GY Equity	SGL Carbon SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000423_CT_FIRB	W38RGI023J3WT1HWRP32	1129508-6	HRB12300B		SIE GY EQUITY	Siemens Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000424_CT_FIRB	529900M1LIO0SLOBAS50	1532176-3	HRB1562	DE0003304002	SOW GY EQUITY	Software AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000425_CT_FIRB	549300WM0X4AUT710770	3278292-2				Springer Science+Business Media Deutschland GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000426_CT_FIRB	529900FMTT1MH0P0DL10	1473528-6				STADA Arzneimittel Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000427_CT_FIRB	549300YTRYZPM57T3319	1132051-2				STADTWERKE HANNOVER AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000428_CT_FIRB	529900QOJGJ2975GD560	2971375-7				Stahlgruber Otto Gruber AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000429_CT_FIRB	5299003M4PGUGL48LS74	3094881-4				Styrolution Group GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000430_CT_FIRB	529900Y2V1QWBDCBT818	2653119-4				Südwestdeutsche Medien Holding GmbH	DE	Large corporate sample	non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000431_CT_FIRB	529900S8QNB101D40S72	1130211-4			SZU GY EQUITY	Südzucker AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000432_CT_FIRB	529900D82I6R9601CF26	2819960-2	HRB200436			SYMRISE AG HOLZMINDEN	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000433_CT_FIRB	529900P710MOUBKZDL27	2269857-5	HEESHRB85143			Techem GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000434_CT_FIRB	529900CO181T9N2Y682	3009289-4	HRB180660			THÜGA HOLDING GMBH + CO KGAA MÜNCHEN	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000435_CT_FIRB	549300UDG16DOYUPR330	2411649-3	HRB9092	DE0007500001	TKA GR EQUITY	THYSSENKRUPP AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000436_CT_FIRB	529900JBK6KNC4HSW032	1672825-5				Tönnies Holding GmbH & Co. KG	DE	Large corporate sample	non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000437_CT_FIRB	529900211AYVJLL2XMK94	2182800-9	HRB116654		7010965Z GR EQUITY	TRIMET ALUMINIUM SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000438_CT_FIRB	529900SL2WSPV293B552	1126744-0			TUI1 GY EQUITY	TUI AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000439_CT_FIRB	3VEKWPJHTD4NKMBVG947	2353095-9				United Internet AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000440_CT_FIRB	XQMNIROSQAS7Y9TT7197	2515082-2	NRWKOHRA24116		LBTYA UW Equity	Unitymedia Hessen GmbH & Co. KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000441_CT_FIRB	529900I1IDJLEXFUYN67	3340688-5				WELTBILD GMBH & CO. KG, AUGSBURG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000442_CT_FIRB	529900AGED6PJE9AVL37	3185940-8				Vier Gas Transport GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000443_CT_FIRB	529900233385VFV5AJN59	1134669-9	HRA3389			VIESSMANN WERKE GMBH CO KG ALLENDORF	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000444_CT_FIRB	W24EDTPHEV8NJOD4FA29	1627667-7				VNG-Verbundnetz Gas Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000445_CT_FIRB	529900T YSI0Z73QUE46	1227804-0	HRB725621			Voith GmbH & Co. KGAA	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000446_CT_FIRB	529900NNUPAGGOMPXZ31	1134796-0			VOW3 GY EQUITY	Volkswagen AG [VW]	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000447_CT_FIRB	0NURKC5Q3CJYZPPK5046	1134904-0				WACKER CHEMIE AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000448_CT_FIRB	529900KKY51MBX35M241	2679160-8	HRB7736			Wasser und Gas Westfalen GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000449_CT_FIRB	529900KQ44OJDJDU6J81	1135571-6				WEPA Hygieneprodukte GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000450_CT_FIRB	5299006E92R0717GXP27	318963 7-6	HRA16706		0892272D GR EQUITY	WINGAS GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000451_CT_FIRB	529900A81LX4KL0YUTH71	2543621-3			WDI GY Equity	Wirecard AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000452_CT_FIRB	529900CAYOWB8YIG7X25	1136858-6				ZF FRIEDRICHSHAFEN AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000453_CT_FIRB	549300D2K6PKKKXVNN73		2275 6214	DK0010244425	MAERSKB DC EQUITY	A.P.Møller-Maersk A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000454_CT_FIRB			6396 5812			A/S SCHOUW & CO	DK	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000455_CT_FIRB	549300ADWYS7RRJ8BG19		1424 4441			Aalborg Portland A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000456_CT_FIRB	549300Y047DQV30CKT47		4972 3911			ABENA HOLDING A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000457_CT_FIRB	549300PLP6WVTICKLD32		1052 6949			ALM. BRAND FORSIKRING A/S	DK	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000458_CT_FIRB	529900IJ6T4P1O10R377		2531 3763			ARLA FOODS A.M.B.A	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000459_CT_FIRB			2551 1484			Atea A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000460_CT_FIRB	213800KB128IK92MCD10		4478 2510			AVK Holding A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000461_CT_FIRB	2138009LJ6FGTV868W59		2206 9519			BYGMA GRUPPEN A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000462_CT_FIRB	549300SYLA2784DMWN61		2550 8343	DK0010181676	CARLB DC EQUITY	Carlsberg Breweries A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000463_CT_FIRB			2762 6904			Catering Engros A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000464_CT_FIRB	213800JF2XSR5NXGL660		12760043			Cheminova A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000465_CT_FIRB	549300MKPW8ZF3E8MW37		28318677			Chr. Hansen Holding A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000466_CT_FIRB	213800AWZ8U3FVALIO26		26259495			Coop Danmark A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000467_CT_FIRB	213800UW822WLK2HZF47					Copenhagen Airports Denmark ApS	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000468_CT_FIRB	529900BWY373HVUNIC90		28527411			Dagrofa ApS	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000469_CT_FIRB			13878595			Dagrofa S-Engros A/S (Foodservice)	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000470_CT_FIRB	213800FJJH5XFNFIAK90		23256118			Damstahl A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000471_CT_FIRB	549300712KABJNYPD639		20165715			DANFOSS A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000472_CT_FIRB			59789317			Danish Agro A.M.B.A	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000473_CT_FIRB	21380063C9WS18D6WJ21		26121264			Danish Crown A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000474_CT_FIRB	213800TQUZXQLFGCSV45		24246930			DANSK LANDBRUGS GROVVARESELSKAB A	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000475_CT_FIRB	549300FQY6MX8USM0112		35954716		4166777Z DC EQUITY	Dansk Supermarked A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000476_CT_FIRB	549300JUFTJMOTC288I39		28113951			Danske Commodities A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000477_CT_FIRB	213800ZCQ8X5QYJWVQ60		42344613			Det Danske Hedeselskab	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000478_CT_FIRB	549300JZVW1Y1UZ5UK38		14194711			DFDS A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000479_CT_FIRB	W9NG6WMZIYEU8VEDOG48		36213728			DONG Energy A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000480_CT_FIRB	529900X41C0BSLK67H70		58233528	DK0060079531	DSV DC EQUITY	DSV A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000481_CT_FIRB	213800K83X1E9HF1MD69		55828415			DT Group A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000482_CT_FIRB	529900C0U279ORGJC950		45349918			Ecco Sko A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000483_CT_FIRB	213800Z47P2HZJKJSK23		75272014			EGM. INT. HOLD A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000484_CT_FIRB	549300JN1F17UXJMM315		17225898			ENERGI DANMARK A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000485_CT_FIRB	529900SX050CWGDW1Z87					Energinet.dk SOV	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000486_CT_FIRB	213800MXXDGQ3ITPXI41		58180912	DK0010234467		FLSMIDTH & CO. A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000487_CT_FIRB	549300036WZGCBDPDZ92					GF-Forsikring A/S (Unsolicited Ratings)	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000488_CT_FIRB	5493006R4KC2OI5D3470		56759913			H. Lundbeck A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000489_CT_FIRB	213800HTG11CTA7CKP20		34728712			Hedegaard A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000490_CT_FIRB	213800NLXK98F6PC2R37					ISS A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000491_CT_FIRB	549300RIPHN847476O42					J. LAURITZEN A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000492_CT_FIRB	54930032G32N1F8JBV10					KIRKBI INVEST A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000493_CT_FIRB	UGKYQUOFW6QSIS3P4P93		47458714		LEGO DC EQUITY	LEGO System A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000494_CT_FIRB	52990077KVK7QCK2NG31		56759514			LEO PHARMA A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000495_CT_FIRB	529900B5B2U7TIJN7757					MONJASA A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000496_CT_FIRB	213800WNLA5AH3U4WI67		12562233			MT HØJGAARD A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000497_CT_FIRB	549300UQ0QRC1KXGRE08		20293195			NEAS Energy A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000498_CT_FIRB			10845858			Nellemann Holding A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000499_CT_FIRB	529900197LKWCEQ0NL18		62725214			NKT HOLDING A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000500_CT_FIRB	213800 7XB7AUOGS4N159		11142141			NORDIC SEAFOOD A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000501_CT_FIRB	213800SON7KF6M74P542		81203113			Nordisk Dæk Import A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000502_CT_FIRB	549300DAQ1CVT6CXN342				NOVOB DC Equity	Novo Nordisk A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000503_CT_FIRB	529900T6WNZXD2R3JW38		10007127			NOVOZYMES A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000504_CT_FIRB	213800LALFCP5FJXW153		62497718			Nowaco A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000505_CT_FIRB	213800PRY3GUP6B5GG04		39170418			OK A.m.b.A.	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000506_CT_FIRB	213800RE7TE67AUCJS21		11369677			Polar Seafood Denmark	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000507_CT_FIRB	213800QRC7LNX93SOZ09		54879415			Rockwool International A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000508_CT_FIRB			42997811			SANISTAL A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000509_CT_FIRB	549300M5XVDYG417CC28		14049673			Scan Global Logistics	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000510_CT_FIRB	529900 3KG4JS99TRML67		31080185			SCANDINAVIAN TOBACCO GROUP A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000511_CT_FIRB	529900N96EOVRB114D28		14773908	DK0060228559	TDC DC EQUITY	TDC A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000512_CT_FIRB	549300ZSJJREG4GDWJ45					Topdanmark A/S	DK	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000513_CT_FIRB	213800A5UXABGUQ3PX11		22460218			TORM A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000514_CT_FIRB	213800BIA5L8OPBER229					Tryg Forsikring A/S	DK	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000515_CT_FIRB	213800O8J7U9F8Q8VQ80					Tryg Garantiforsikring A/S	DK	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000516_CT_FIRB			14003606			Tulip Food Company A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000517_CT_FIRB	549300 26SJ2OBLO6M470		25481968			Verdo A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000518_CT_FIRB	549300DYMC8BGZZC8844		00311171460005			VESTAS WIND SYSTEMS A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000519_CT_FIRB	213800RM6L9LN78BVA56		71186911			WILLIAM DEMANT HOLDING A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000520_CT_FIRB	549300504 4RTLQ5RZU70					Eesti Energia AS	EE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000521_CT_FIRB	549300YENFNR57ZJ3X76					ABENER ENERGIA S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000522_CT_FIRB	8ZQH7RR6DBQZIX8PEQ84	ESA41002288	A41002288		ABGJP SM EQUITY	ABENGOA S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000523_CT_FIRB	549300GKFVW102JQ5332	ESA08209769	A08209769		ABE SM EQUITY	ABERTIS INFRAESTRUCTURAS SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000524_CT_FIRB	959800201400058000 00				ANA SM EQUITY	ACCIONA ENERGIA S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000525_CT_FIRB	959800201400055586 65	ESA28004885	A28004885		ACS SM EQUITY	Actividades de Construccion y Servicios SA [ACS Group]	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000526_CT_FIRB	213800NKU21ZN7P7RT54	ESA84409408	A84409408		AMS SM EQUITY	Amadeus IT Group SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000527_CT_FIRB		ESA26019992	A26019992		0468005D SM EQUITY	AQUALIA GESTION INTEGRAL DEL AGUA S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000528_CT_FIRB	959800201400054919 29		A78839271		A3M	ATRESMEDIA CORPORACION DE MEDIOS DE COMUNICACION S.A.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000529_CT_FIRB	549300MXEGOT8MV1B924	ESA62186556	A62186556		ONO SM EQUITY	CABLEUROPA SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000530_CT_FIRB	549300CGERG48M7P5E96					CENTROS COMERCIALES CARREFOUR S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000531_CT_FIRB		ESA46146387	A46146387		0612929D SM EQUITY	COBRA INSTALACIONES Y SERVICIOS SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000532_CT_FIRB		ESA20001020	A20001020		CAF SM EQUITY	CONSTRUCCIONES Y AUXILIAR DE FERROCARRILES (CAF) S.A.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000533_CT_FIRB	959800201400053193 66	ESA48012009	A48012009		OLE SM EQUITY	DEOLEO SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000534_CT_FIRB	549300 63C6K2TNFL6H10					DISTRIBUIDORA INTERNACIONAL DE ALIMENTACION	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000535_CT_FIRB		ESA15139314	A15139314		DRC SM EQUITY	DRAGADOS S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000536_CT_FIRB	529900U1P1JEV71EBO44	ESA28006104	A28006104		4367465Z SM EQUITY	EADS CONSTRUCCIONES AERONAUTICAS S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000537_CT_FIRB	959800201400053747 53	ESA28017895	A28017895		1082z sm equity	EL CORTE INGLES S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000538_CT_FIRB	959800201400054912 50		A48027056		ENO	ELECNOR S.A.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000539_CT_FIRB	213800VIN4XHLVFIOE10		A86484334		ENG SQ Equity	Enagas Transportes, S.A.U.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000540_CT_FIRB	549300LHK07F2CHV4X31	ESA28023430	A28023430		ELE SM EQUITY	ENDESA SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000541_CT_FIRB	959800201400057321 98					ESCALUGS S L	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000542_CT_FIRB	959800201400057579 03	ESA81939209	A81939209		FER SM EQUITY	Ferrovial SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000543_CT_FIRB	959800201400051783 28	ESA28037224	A28037224		FCC SM EQUITY	FOMENTO DE CONSTRUCCIONES Y CONTRATAS SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000544_CT_FIRB	549300CKUXDA0CKRQJ56	ESA80477144	A80477144		GAM SM EQUITY	GAMESA ENERGIA S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000545_CT_FIRB	TL2N6M87CW970S5SV098	ESA08015497	A08015497		GAS SM EQUITY	GAS NATURAL S.D.G. S.A.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000546_CT_FIRB	959800201400054843 63	ESB48943864	B48943864		495294Z SM EQUITY	GESTAMP AUTOMOCION S L	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000547_CT_FIRB		ESA58389123	A58389123		GRF SM EQUITY	GRIFOLS S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000548_CT_FIRB	213800OILC5Q9AR63B63		A09092305			Grupo Antolin-Irausa, S.A.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000549_CT_FIRB		ESA84173947	A84173947		1234Z SM EQUITY	GRUPO ISOLUX CORSAN SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000550_CT_FIRB	5QK37QC7NWOJ8D7WVQ45	ESA48010615	A48010615		IBE SM EQUITY	Iberdrola SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000551_CT_FIRB	549300GEL7LRGKK0DG70					Iberia Lineas Aereas de Espana S.A.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000552_CT_FIRB	GGYEFW27T1TQ3C3XB343					INDUSTRIA DE DISEÑO TEXTIL S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000553_CT_FIRB	959800201400050074 14					INMOBILIARIA COLONIAL SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000554_CT_FIRB	549300D4HOJHH01SET81	ESA41694266	A41694266		4516287Z SM EQUITY	INSTALACIONES INABENSA S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000555_CT_FIRB	959800201400053176 20					ISOLUX INGENIERIA, S.A.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000556_CT_FIRB	959800201400056068 74					IZASA DISTRIBUCIONES TECNICAS S.A.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000557_CT_FIRB	529900S4UWJNVO9LEH81		A60195278		4 3741 29Z	LIDL SUPERMERCADOS S.A.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000558_CT_FIRB	UIUPNLHSQI58ZL7O2J82		A78346558		MAPSQ Equity	Mapfre Re, Compania de Reaseguros, S.A.	ES	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000559_CT_FIRB	959800201400050214 79	ESA79075438	A79075438			MEDIASET ESPAÑA COMUNICACION S.A.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000560_CT_FIRB		ESA78304516	A78304516		MEL SM EQUITY	Melia Hotels International SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000561_CT_FIRB	959800201400053117 03					NAVANTIA S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000562_CT_FIRB	959800201400053953 17	ESA48010573	A48010573		OHL SM EQUITY	OBRASCON HUARTE LAIN S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000563_CT_FIRB		ESA36603587	A36603587		PVA SM EQUITY	PESCANOVA SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000564_CT_FIRB	549300N94L4D5NDBFG97	ESA28430882	A28430882			PROSEGUR COMPAÑIA DE SEGURIDAD S.A.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000565_CT_FIRB	5493007 0W8XSY31XK130	ESA78003662	A78003662		REE SM EQUITY	Red Electrica de Espana SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000566_CT_FIRB	BSYCX13Y0NOTV14V9N85		A78374725	ES0273516007	REP GY Equity	Repsol, S.A.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000567_CT_FIRB		ESA08000820	A08000820		DMM XT EQUITY	S A DAMM	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000568_CT_FIRB	549300QHD5DP0GOPGX6 3					SOVENA ESPANA SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000569_CT_FIRB	213800JEZBUPZKWJGF49	ESA28092583	A28092583		TRE SM EQUITY	TECNICAS REUNIDAS S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000570_CT_FIRB	549300EEJH4FEPDBBR25		KvK 24269798 0000		TEF SM EQUITY	TELEFONICA SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000571_CT_FIRB		ESA08356727	A08356727		TST SM EQUITY	TESTA INMUEBLES EN RENTA S.A.	ES	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000572_CT_FIRB	549300FM9ZJJB5FCS825					TWINS ALIMENTACION SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000573_CT_FIRB	959800201400054621 50	ESA79524054	A79524054		571979Z	URBASER S.A.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000574_CT_FIRB	5299 08CBH6EAEH1VZ37	ESA28293348	A28293348			WORLD DUTY FREE GROUP S.A.U.,	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000575_CT_FIRB	743700FHGZEV5UGCB005			FI0009010391	AHL1V FH EQUITY	Ahlstrom Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000576_CT_FIRB	529900Q14KI1SCMIMO82					Bayer Nordic SE	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000577_CT_FIRB	5493002B0GOVF42KWX33					Cargotec Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000578_CT_FIRB	549300P8N0P6KDGTJ206			XS0946179529	TY2 GS Equity	Citycon OYJ	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000579_CT_FIRB	743700TU2S3DXWGU7H32		0116510-6	XS0973806861	EJA GM Equity	Elisa Corporation	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000580_CT_FIRB	743706ZZI1F7CUA5518					Fingrid Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000581_CT_FIRB	213800SB6EOB8SSK9W63			FI0009003230	FIA1S FH EQUITY	Finnair Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000582_CT_FIRB	743700BKTW4EQIVKYY42			FI0009000400	FIS1V FH EQUITY	Fiskars Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000583_CT_FIRB	635400IUIZZIUJSAMF76			FI0009007132	FUM1V FH EQUITY	Fortum Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000584_CT_FIRB	743700 31Y7RK5H88CQ48			FI0009004824	KRA1V FH EQUITY	Kemira Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000585_CT_FIRB	743700OX6HSVMCAHPB95					KESKO OYJ	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000586_CT_FIRB	2138001CNF45JP5XZK38	1927400-1	HRB57225		KC4 GR EQUITY	Kone GmbH	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000587_CT_FIRB	2138007FRMWVPUDCMA45			FI0009007835	MEO1V FH EQUITY	Metso Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000588_CT_FIRB	5493009GY1X8GQ66AM14			FI0009013296	NES1V FH EQUITY	Neste Oil Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000589_CT_FIRB	549300A0JPRWG1KI7U06			FI0009000681	NOK1V FH EQUITY	Nokia Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000590_CT_FIRB	743700YQIO8Y4L4WKR40					Nokian Renkaat Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000591_CT_FIRB	7437006 1PO7C10E3PA54					Norilsk Nickel Harjavalta Oy	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000592_CT_FIRB	5493009YRUJJDCFF0R80			FI0009002422	OUT1V FH EQUITY	Outokumpu Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000593_CT_FIRB	549300R0VN9C371WD107			FI0009014575	OTE1V FH EQUITY	Outotec Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000594_CT_FIRB	743700X6KUJ0Z8GJIF03					POHJOLAN VOIMA OY	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000595_CT_FIRB	743700CIR72J21JZO637					Ramirent Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000596_CT_FIRB	743700XJC24THUPK0S03			FI0009007694	SAA1V FH EQUITY	Sanoma Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000597_CT_FIRB	743700IFQI6W89M11Y95					STOCKMANN OYJ ABP	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000598_CT_FIRB	743700ZP669LKUTZ738				STERV FH EQUITY	Stora Enso Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000599_CT_FIRB	743700LQ48IZBTZN4552		0196656-0	XS1043513529		Teollisuuden Voima Oyj(TVO)	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000600_CT_FIRB	743700PKLY067IZIF588					Tikkurila Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000601_CT_FIRB	213800EC6PW5VU4J9U64			FI0009005987	UPM1V FH EQUITY	UPM-Kymmene Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000602_CT_FIRB	743700G7A9J1PHM3X223			FI0009003727	WRT1V FH EQUITY	Wärtsilä Oyj Abp	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000603_CT_FIRB	549300TLDC3IQX97WU26					Wihuri Packaging Oy	FI	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000604_CT_FIRB	529900M13GM4VSTE6W80					YIT Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000605_CT_FIRB	969500QZC2Q0TK11NV07				AC FP EQUITY	Accor SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000606_CT_FIRB	969500PJMBSFHYC37989				ADP FP Equity	Aeroports de Paris S.A. (ADP)	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000607_CT_FIRB	969500AQW31GYO8JZD66			FR0000031122		AIR FRANCE-KLM	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000608_CT_FIRB	969500MMPQVHK671GT54				AI FP EQUITY	Air Liquide SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000609_CT_FIRB	969500RAZNDFVFATTJ14					ALCATEL LUCENT INTERNATIONAL	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000610_CT_FIRB	969500CCRD8GYWLG6R54		542019096	FR0000130007	ALU FP EQUITY	Alcatel Lucent S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000611_CT_FIRB	969500TZFFAS8XMVPQ44				ALALF UV Equity	ALCATEL-LUCENT SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000612_CT_FIRB	549300W6455Q0I46LK20					ALSTOM HOLDINGS SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000613_CT_FIRB	96950032TUYMW11FB530				ALO FP EQUITY	Alstom SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000614_CT_FIRB	9695007B0RXQCHHTGR34		305207169		AREVA FP EQUITY	AREVA NC	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000615_CT_FIRB	96950026BLIV09FMSM49				AKE FP EQUITY	Arkema Group SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000616_CT_FIRB					ATO FP EQUITY	Atos Origin SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000617_CT_FIRB	213800U12KWYZEECZ934		572139996		ASF FP EQUITY	AUTOROUTES DU SUD DE LA FRANCE SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000618_CT_FIRB	969500252V2VP9CU428226				ARR FP EQUITY	Autoroutes Paris-Rhin-Rhone SA [APRR]	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000619_CT_FIRB	F5WCUMTUM4RKZ1MAIE39					AXA SA	FR	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000620_CT_FIRB	969500MOCLNQFNZN0D63		572015246		EN LI Equity	BOUYGUES SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000621_CT_FIRB	969500771L0TN7BAROX36				CAP FP EQUITY	Cap Gemini Sogeti SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000622_CT_FIRB	549300B8P6MUJ1YWTS08				CA FP EQUITY	Carrefour SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000623_CT_FIRB	969500VHL8F83GBL6L29		554501171	FR0000125585	CO FP EQUITY	CASINO GUICHARD - PERRACHON	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000624_CT_FIRB	9695001K81BDUET02H66				CGM FP EQUITY	Cegedim SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000625_CT_FIRB	969500FCVQ5SLAAUJV59				GAS1 Equity	CGG	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000626_CT_FIRB	969500WESYQMQ1F2C272					CHRISTIAN DIOR	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000627_CT_FIRB	969500BZJ49ICIBZZ208					CMA CGM S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000628_CT_FIRB	969500QKVPV2H8UXM738				CNP FP Equity	CNP Assurances	FR	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000629_CT_FIRB	213800CP8292W9E8LJ69		552115891		DG FP Equity	Cofiroute	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000630_CT_FIRB	969500DZBBMYHB8NAM93		552025314	FR0000121634	RE FP EQUITY	COLAS SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000631_CT_FIRB	NFONVGN05Z0FMN5PEC35				SGO FP EQUITY	Compagnie de Saint-Gobain SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000632_CT_FIRB	549300SOSI58J6VIW052				ML FP EQUITY	Compagnie Generale des Etablissements Michelin SCA [CGEM]	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000633_CT_FIRB	969500D8BWYH453FLN28					CRISTAL UNION	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000634_CT_FIRB	85OKW2SW05RZFQS1W718				JJ FP EQUITY	Crown European Holdings SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000635_CT_FIRB	969500H6YMRN7AY1ZU14		441133808		85117Z FP EQUITY	DCNS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000636_CT_FIRB	969500 6LOD5B2D7Y0N70				EDEN FP Equity	Edenred S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000637_CT_FIRB				FR0000130452	FGR FP EQUITY	Eiffage SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000638_CT_FIRB	549300X3UK4GG3FNMO06			FR0010242511	EDF FP EQUITY	Electricite de France SA [EDF]	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000639_CT_FIRB	969500 1HM58510NEI780		380543678			Elior	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000640_CT_FIRB	549300LUH78PG2MP6N64					Eramet SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000641_CT_FIRB	549300M3VH1A3ER1TB49		712049618	FR0000121667	EI FP EQUITY	ESSILOR INTERNATIONAL	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000642_CT_FIRB	529900HC20ELW4B6X130					Euler Hermes France	FR	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000643_CT_FIRB	529900 87UKA0U2TO8412					AIRBUS HELICOPTERS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000645_CT_FIRB	549300MCOOY1V7P2PG30				ETL FP Equity	Eutelsat S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000646_CT_FIRB	969500WASBF8AZP8TC02		323288563	FR0000053142	LEY FP EQUITY	FAIVELEY TRANSPORT	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000647_CT_FIRB	969500F0VMZLK2IULV85			FR0000121147	EO FP EQUITY	Faurecia S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000648_CT_FIRB	969500UPKU9VF8XAEU18		775625767		1044Q FP EQUITY	FINANCIERE AGACHE SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000649_CT_FIRB	969500P8M3W2XX376054					Fonciere des Regions	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000650_CT_FIRB	969500MCOONR8990S771				FTE FP EQUITY	France Telecom SA / Orange SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000651_CT_FIRB	5493005GNGE7UFJCIL03				FBEL FP EQUITY	Fromageries Bel SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000652_CT_FIRB	969500YWO65OHPVAHN71					GALERIES LAFAYETTE	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000653_CT_FIRB	LAXUQCHT4FH58LRZDY46			FR0010208488	GSZ FP EQUITY	GDF Suez SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000654_CT_FIRB	529900710OJCYZX6IL07					GEA Batignolles Technologies Thermiques SAS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000655_CT_FIRB	969500E4MMA101BTR26		59201447 6			Gecina	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000656_CT_FIRB	969500 4TMMZ3JBKJO332		377791967		UG FP Equity	GIE PSA Tresorerie	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000657_CT_FIRB	969500ASEC557H5A4F22		476180625			Groupe Auchan S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000658_CT_FIRB	969500KMUQ2B6CBAF162				BN FP EQUITY	Groupe Danone SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000659_CT_FIRB	969500O3KMCBQT8KGK58					Groupe Soufflet SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000660_CT_FIRB	969500FY5T5MLH4G9A95				RIA FP EQUITY	Groupe Steria SCA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000661_CT_FIRB	969500LYSYS0E800SQ95		408168003			Holding Bercy Investissement SCA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000662_CT_FIRB	969500I3QVK40XEORU25		495137077			HOLDING D'INFRASTRUCTURES DES METIERS DE L'ENVIRONNEMENT	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000663_CT_FIRB	969500UDH342QLTE1M42		582074944	FR0000035081	ICAD FP EQUITY	ICADE	FR	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000664_CT_FIRB	969500FZ9BTRZS3JNB97		342376332	FR0004035913	ILD FP EQUITY	ILIAD	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000665_CT_FIRB	549300 75MZSSIB2TGC64		449354224	FR0000120859	NK FP EQUITY	IMERYS S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000666_CT_FIRB	969500 2OY2X35E9X8W87					Ipsos SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000667_CT_FIRB	549300ORN5E1P46ATH26		440413730		IT IM Equity	Italcementi Finance S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000668_CT_FIRB	969500 9KV7AFPDE15S30				DEC FP EQUITY	JCDecaux SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000669_CT_FIRB	549300VGEJKB7SVUZR78		552075020		PP IM Equity	Kering S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000670_CT_FIRB	969500PB4U31KEFHZ621		780152914			Klepierre S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000671_CT_FIRB	969500L0T16HX3R78P61					La Mondiale	FR	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000672_CT_FIRB	969500OYG7TR7PAP0159				222691Z FP EQUITY	La Poste [France]	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000673_CT_FIRB	969500O558W10MK2JF76					Labco SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000674_CT_FIRB	549300DNNL29KCEPRZ85			FR0000120537	LG FP EQUITY	Lafarge SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000675_CT_FIRB	969500VX2NV2AQQ65G45				MMB FP EQUITY	Lagardere SCA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000676_CT_FIRB	969500TJLHIZLFRWEQ48			FR0010307819	LR FP EQUITY	Legrand	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000677_CT_FIRB	969500C0B8YR7HT3OM14				221202Z FP EQUITY	Limagrain SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000678_CT_FIRB	529900JI1GG6F7RKVI53			FR0000120321	OR FP EQUITY	L'Oréal	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000679_CT_FIRB	IOG4E947OATN0KJYSD45				MC FP EQUITY	LVMH Moet Hennessy Louis Vuitton SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000680_CT_FIRB					MDCA FP EQUITY	Medica France SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000681_CT_FIRB	969500081CGAXB7YS433		424064707			Mercialys	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000682_CT_FIRB	969500DZ56QVIKRIU954					Monoprix SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000683_CT_FIRB	969500I5FU78G84UIV14				NEX FP EQUITY	Nexans SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000684_CT_FIRB	549300DMQNOND6LEVJ13					Novacap SA	FR	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000685_CT_FIRB	969500CDLQKYAR1PT761					NutriXo SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000686_CT_FIRB	969500SHDTSMKBXKKO85					Oberthur Technologies S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000687_CT_FIRB	529900Y7YPX9J0H5D87			FR0000120693	RI FP EQUITY	PERNOD RICARD S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000688_CT_FIRB	969500TZ5950IT5FPQ42				UG FP EQUITY	Peugeot SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000689_CT_FIRB	969500C0PA29TV19CT55				221410Z FP EQUITY	Picard Surgeles SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000690_CT_FIRB					PP FP EQUITY	Pinault Printemps Redoute SA [PPR]	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000691_CT_FIRB	213800 4KW8BV57II342			FR0000130577	PUB FP EQUITY	Publicis Groupe SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000692_CT_FIRB	969500AI7V5V0J9TOU58				RAL FP EQUITY	Rallye SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000693_CT_FIRB	549 3004V6A3Z027YT216				RCO FP Equity	Remy Cointreau S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000694_CT_FIRB	969500F7JLTX36OUI695			FR0000131906	RNO FP EQUITY	RENAULT S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000695_CT_FIRB	969500VZN4KDEZ14C105		412280737		224063Z FP EQUITY	RESEAU FERRE DE FRANCE	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000696_CT_FIRB	969500N6AVPA51648T62				RXL FP Equity	Rexel SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000697_CT_FIRB	969500FO141C5967KC72					Roquette Freres	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000698_CT_FIRB	969500JRJW0K2ET1UP76		444619258		226514Z FP EQUITY	RTE EDF TRANSPORT SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000699_CT_FIRB	969500UIC89GT3UL7L24				SAF FP EQUITY	Safran SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000700_CT_FIRB	549300E9PC51EN656011		395030844		SAN FP Equity	SANOFI S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000701_CT_FIRB	969500A1YF1XUYYXS284				SU FP EQUITY	Schneider Electric SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000702_CT_FIRB	969500956ULJ4J17V3752				SCR FP Equity	SCOR SE	FR	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000703_CT_FIRB	969500WP61NBK098AC47				SK FP EQUITY	SEB SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000704_CT_FIRB	969500KDAUM9TYWQTR36		470801168		286575Z FP EQUITY	SOC NATIONALE IMMOBILIERE	FR	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000705_CT_FIRB	969500LCBOG12HXPYM84				SW FP EQUITY	Sodexho Alliance SA [Sodexo]	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000706_CT_FIRB	969500SU38X1SF184325		552028425		QS3 GF Equity	Solocal Group	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000707_CT_FIRB	969500VEVOWR22R2YR86				987657Z FP Equity	Sonepar SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000708_CT_FIRB	969500A4MXJ3ESPHK698					SNCF MOBILITES	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000709_CT_FIRB	969500IUJ7FMZ37G6N39		572119550		593377Z FP EQUITY	SUCRES ET DENREES	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000710_CT_FIRB	969500ZVBYM5B2OIP331				469937Z FP Equity	Tarkett SAS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000711_CT_FIRB	969500NQMNC0PVUY8V74				TEC FP EQUITY	Technip SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000712_CT_FIRB	529900FNDVTQJOVVPZ19				HO FP EQUITY	Thales SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000713_CT_FIRB			542051180	FR0000120271	FP FP EQUITY	TOTAL SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000714_CT_FIRB	969500BWNQ1B0PI06I59		492520333			Tyrol Acquisition 2 SAS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000715_CT_FIRB	969500SHQITWXSIS7N89		682024096	FR0000124711	UL NA EQUITY	UNIBAIL RODAMCO SE	FR	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000716_CT_FIRB	549300IH2N2WMIBB742				FR FP Equity	Valeo S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000717_CT_FIRB	969500P2Q1B47H4MCJ34				VK FP EQUITY	Vallourec SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000718_CT_FIRB	969500LENY69X51OOT31				VIE FP EQUITY	Veolia Environnement SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000719_CT_FIRB	9695009Y11863TOVDP79					Vicat SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000720_CT_FIRB	213800WFQ334R8UXUG83				DG FP EQUITY	Vinci SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000721_CT_FIRB	969500FU4DRAEVJW7U54				VIV FP EQUITY	Vivendi SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000722_CT_FIRB	969500M98ZMIZYJD5O34		572174035		MF FP Equity	Wendel	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000723_CT_FIRB	969500SFFMSIHH1UO332				ZC FP EQUITY	Zodiac Aerospace SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000724_CT_FIRB	549300MJJRPTCHAYW359		7847174			ABP Finance Plc	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000725_CT_FIRB	213800B4XZJ3ZDM7CL47				AFR LN Equity	Afren plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000726_CT_FIRB	213800I3R7TGCSVF27H47		SC177553	GB00B4WQ2Z29	AGK LN Equity	AGGREKO PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000727_CT_FIRB	213800HPMHRN3PT62M97		06279732		0807384D LN EQUITY	AIRTANKER FINANCE LIMITED	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000728_CT_FIRB	DTA07N5U5HK2KC1SCM04		01675285	GB0000282623		AMEC Foster Wheeler plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000729_CT_FIRB	2Y33NQ5FPI8PR8L9QX13		2854310		AML LN Equity	Amlin PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000730_CT_FIRB	213800DL377MH46PDY63		4330322			Anglian Water Services Financing Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000731_CT_FIRB	549300S9XF92D1X8ME43		3564138	GB00B1XZS820	AAL LN EQUITY	Anglo American Plc.	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000732_CT_FIRB	VVT2B7912Z4U3R6BY589		7876075		AON UN Equity	Aon plc	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000733_CT_FIRB				GB00B15Y0C52		AP ALTERNAT ASSETS	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000734_CT_FIRB	549300F4RYR1DNTO2O39		6137924			Arqiva Financing No. 1 Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000735_CT_FIRB	GBQKSY6W7G0OHCQ8OQ72		293262		ABF LN Equity	Associated British Foods PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000736_CT_FIRB	PY6ZZQWO2IZFZC3IOL08		2723534		ZEG GY Equity	AstraZeneca PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000737_CT_FIRB	YF0Y5B0IB8SM0ZFG9G81		2468686		AV/ LN EQUITY	Aviva Plc	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000738_CT_FIRB	213800TSKOLX4EU6L377		02342138	GB0009697037	BAB LN Equity	Babcock International Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000739_CT_FIRB	8SVCSVKSGDWMW2QHOH83		1470151		BA/ LN EQUITY	BAE Systems Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000740_CT_FIRB	CT4UIJ3TUKGYYHMENQ17		395826	GB0009961622	BBY LN EQUITY	Balfour Beatty plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000741_CT_FIRB	2138006R85VEOF5YNK29		604574		BDEV LN EQUITY	Barratt Developments Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000742_CT_FIRB	213800T2QEV5RXMFI32		00053688	GB00B1FP8915	BBA LN Equity	BBA AVIATION PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000743_CT_FIRB			1480047		BRSN LN Equity	Berendsen Plc [ex-Davis Service Group Plc]	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000744_CT_FIRB					013414 6D LN Equity	Best Buy Europe Distributions Ltd	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000745_CT_FIRB	V11V067AJN766PCJG11		3763515		BG/ LN Equity	BG Energy Holdings Ltd	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000746_CT_FIRB	549300C116EOWV835768		3196209		BLT LN Equity	BHP Billiton Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000747_CT_FIRB	VK07P8T49UYFO085O712		3114356		BMW HB Equity	BMW (UK) Capital plc	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000748_CT_FIRB	213800V93QFW53NB7Y29		1036959			Bodycote International Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000749_CT_FIRB	213800TGK6XXFA2TBO31		3558065			Boparan Holdings Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000750_CT_FIRB	213800M11ELCLQ8VF938		4011660			Bourne Leisure Ltd	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000751_CT_FIRB	549300ZPID4GQRDW1318	110473 3-9	HRB113611		BP/ LN EQUITY	BP Europa SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000752_CT_FIRB	G1KG0OQD10NOMCMLDZ35		00542515		BP/ LN EQUITY	BP INTERNATIONAL LTD	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000753_CT_FIRB	213800MBRRUVQIONAN53		4578621		BXB AT Equity	Brambles Finance plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000754_CT_FIRB	549300136VSBKI0Q8750		5262170			Brenntag UK Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000755_CT_FIRB	375X9PSJLLOV7F21O626		01777777		IAG LN EQUITY	BRITISH AIRWAYS PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000756_CT_FIRB	213800IS874P3WKNCV04		3407696		BATS LN EQUITY	British American Tobacco Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000757_CT_FIRB	549300IBP32UQZ0KL24		RC000057			British Broadcasting Corporation	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000758_CT_FIRB	RV5B68J2GV3QGMRPW209		621920			British Land Company PLC (The)	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000759_CT_FIRB	2138003TS48MQKF4BZ29		9256967		BSY LN EQUITY	British Sky Broadcasting Group Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000760_CT_FIRB	549300OWFMSO9NYV4H90		01800000		BT/A LN EQUITY	BRITISH TELECOMMUNICATIONS PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000761_CT_FIRB	635400L3NVMYD4BVCI53		5604923		BVIC LN Equity	Britvic PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000762_CT_FIRB			358948	GB00B0744B38	BNZL LN EQUITY	BUNZL PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000763_CT_FIRB	ZIMCVQHUFZ8GVHENP290		2779134			Bupa Finance plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000764_CT_FIRB	213800J3MPR8KO94D535		3458224		BRBY LN Equity	Burberry Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000765_CT_FIRB	213800UL7Z7B6GLBZ213		3314066			C&J Clark Ltd	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000766_CT_FIRB	CMIGEWPLHL4M7ZV0IZ88		2081330		CPI LN EQUITY	Capita Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000767_CT_FIRB	6SNZTEXLR1M5211YYB89				CLLN LN EQUITY	Carillion Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000768_CT_FIRB	4DR1VPDQMHD3N3QW8W95		4039524		CCL LN EQUITY	Carnival Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000769_CT_FIRB	213800IE12GWLLDQQF16		7105905		CPW LN Equity	DIXONS CARPHONE PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000770_CT_FIRB	E26EDV109X6EEPBKVH76		3033654	GB00B033F229	CNA LN EQUITY	CENTRICA PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000771_CT_FIRB	549300IF6EUDVXYQI061		5900853			CEVA Group plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000772_CT_FIRB	213800U9A54VQJ5P2J41		86662		CHG LN Equity	Chemring Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000773_CT_FIRB	213800J2J3TOOI176M73		5212407		CINE LN Equity	CINEWORLD GROUP PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000774_CT_FIRB	213800A41R9NL49E5632		00030470	GB00B07KD360	COB LN Equity	COBHAM PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000775_CT_FIRB	2138008M6MH9OZ6U2T68		4083914		CPG LN EQUITY	Compass Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000776_CT_FIRB	635400ICVDDPNXREIR29		FC031117			CPUK Finance Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000777_CT_FIRB	4OFD47D73QFJ1T1MOF29		184594		DMGT LN Equity	Daily Mail and General Trust Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000778_CT_FIRB	213800NPR9YDSBO86U08		03162897	GB0002502812		DAIRY CREST GROUP PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000779_CT_FIRB	549300MMUEIF4NJG110		5448421		DEB LN EQUITY	Debenhams Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000780_CT_FIRB	213800J4UVB5OWG8VX82		3369634		DPH LN Equity	Dechra Pharmaceuticals PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000781_CT_FIRB	213800BXKQ9KZNUR1M61		1819699			Derwent London PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000782_CT_FIRB	213800ZVIELEA55JMJ32		23307		DGE FP Equity	Diageo plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000783_CT_FIRB	213800SHMFMTYXNHEX13		SC000750			DIAGEO SCOTLAND LIMITED	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000784_CT_FIRB	529900HGJWHJ71M5T77		5671205			DNL UK LTD	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000785_CT_FIRB	213800IGRMZ39JRSE316		01363137	GB0002748050	DNO LN Equity	DOMINO PRINTING SCIENCES PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000786_CT_FIRB	39RSBE4RCI4M15BLWH36		1377658		SMDS LN EQUITY	DS Smith Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000787_CT_FIRB	2138001LSWETH5TDQG53		2366777			DWR Cymru Cyfyngedig	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000788_CT_FIRB	213800U5R8Q5KGM2KU56		2366906			Eastern Power Networks plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000789_CT_FIRB	549300XUUK1H52EDCK10					EDC Finance Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000790_CT_FIRB	549300ZM2QCFG22BOJ03		2366949			Electricity North West Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000791_CT_FIRB	549300KVXDURRKVW7R37		647788		ECM LN EQUITY	Electrocomponents Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000792_CT_FIRB	2138008LJU6WFQWOXJ73		7140891		ENQ LN Equity	EnQuest plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000793_CT_FIRB	7N0UJMJLXD0MDT5D5086		7023598			Ensco plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000794_CT_FIRB	549300V1O67HJV48FS61		6845434			ENW Finance plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000795_CT_FIRB	549307MOZNA03BVNE96		5444653		ESNT LN Equity	ESSENTRA PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000796_CT_FIRB	213800Z3G8LF55V46281		02954623			EUROPEAN METAL RECYCLING LIMITED	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000797_CT_FIRB	213800SVCZ6YZ8YJI569		2462001		4379945Z LN Equity	Eurostar International Ltd	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000798_CT_FIRB	549300Z2X7O83FCJVYO69		7329930			Eversholt Funding Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000799_CT_FIRB	JPO68XMABX4DR21BNE65		8263590		0274811Z LN Equity	Everything Everywhere Ltd	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000800_CT_FIRB	549300080DFVZ551GGT17				EVR LN EQUITY	Evraz Group S.A.	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000801_CT_FIRB	635400RXXHHYT1JTSZ26		653331			EXPERIAN PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000802_CT_FIRB	213800JLG5TPE3RBYG56		4094619			FIRST CHOICE HOLIDAYS FINANCE LIMITED	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000803_CT_FIRB	549300DEJZCPWA4HKM93		SC157176		FGP LN EQUITY	First Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000804_CT_FIRB	549300JXWH1UV5J0XV81		6344120		FRES LN Equity	Fresnillo plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000805_CT_FIRB	213800WTATMITUGXJQ69		FC031364			Friends Life Group PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000806_CT_FIRB	549300L3KWKK8X35QR12		4992207		GFS LN EQUITY	G4S Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000807_CT_FIRB	213800OOHUV3HHP46A02		00836539	GB00B3Y2J508	GFRD LN Equity	GALLIFORD TRY PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000808_CT_FIRB	213800E8KX2VV9YDY362		1991018			Gatwick Airport Ltd	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000809_CT_FIRB	549300IK25CZHKVLAL89		03768267		1844538Z LN EQUITY	Gazprom Marketing and Trading Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000810_CT_FIRB	549300 7Q8VD7Q3ZYZS59		2258699		GS7 GY Equity	GlaxoSmithKline Capital PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000811_CT_FIRB			3888792	GB0009252882	GSK LN EQUITY	GlaxoSmithKline plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000812_CT_FIRB	213800N9W2D8A4GJGR36		04542769		2006623Z LN EQUITY	GLENCORE ENERGY UK LTD	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000813_CT_FIRB	213800QIJMYMW6TSBG41		5333192		GNK LN Equity	Greene King Finance Plc	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000814_CT_FIRB	213800R9N5F2WRMGTR50		24511		GNK LN EQUITY	Greene King Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000815_CT_FIRB	213800U8JEPF65PSKU22		6143540			GUARDIAN DIGITAL COMMUNICATIONS LIMITED	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000816_CT_FIRB	2138007FRG1UR9KGBT40		00040932	GB0004052071	HLMA LN Equity	HALMA PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000817_CT_FIRB	213800G1C9KKVVDN1A60		360632	GB0004065016	HMSO LN EQUITY	Hammerson PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000818_CT_FIRB	529900N6RQR0PX7ZTR62		4626078		HEI GY Equity	Hanson Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000819_CT_FIRB	213800QC8AWD4BO8TH08		2150950		HAS LN Equity	Hays PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000820_CT_FIRB	549300J5R8AWMHPE7O05		1991017			Heathrow Airport Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000821_CT_FIRB	7T196JO3DYEJQWZ7Z726		99529			Heathrow Funding Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000822_CT_FIRB	213800YRHAPNN54BKN78		5863533	GB00B19NKB76	HOME LN EQUITY	HOME RETAIL GROUP PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000823_CT_FIRB	213800UTXVFRH9XBL453		7939278			Iceland Acquico Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000824_CT_FIRB	213800FGWQXJPV186SE26		5879252			Iglo Foods MidCo Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000825_CT_FIRB			3236483	GB0004544929	IMT LN EQUITY	Imperial Tobacco Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000826_CT_FIRB	213802D68XDR4LZCG32		7084307			Ineos Finance plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000827_CT_FIRB			5134420		IHG LN EQUITY	Intercontinental Hotels Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000828_CT_FIRB	549300OGASR5WRKJ8R68		2234775			INTERMEDIATE CAPITAL GROUP PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000829_CT_FIRB				GB00B19DVX61	ISYS LN EQUITY	Invensys plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000830_CT_FIRB	ZLEC17ED2QMWFGYCXZ59		4967001		ITV LN Equity	ITV plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000831_CT_FIRB	213800VGZAAJJKJ9Y484		185647		SBRY LN EQUITY	J Sainsbury Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000832_CT_FIRB	529900RRNKUM3INJGF98		KvK 34233247 0000		JBH LN EQUITY	JAB Holdings B.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000833_CT_FIRB	213800CHWARFAAN7UB85		1709784		JDW LN EQUITY	JD Wetherspoon Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000834_CT_FIRB	549300SLNN1X4R79PJ89		SC034970	GB0005790059		JOHN MENZIES PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000835_CT_FIRB	549300PLYY6I10B6S323		SC036219	GB00B5N0P849	WG/ LN Equity	JOHN WOOD GROUP PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000836_CT_FIRB	213800IAVBSD1HSC6Z10		33774	GB0004764071	JMAT LN EQUITY	JOHNSON MATTHEY PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000837_CT_FIRB	213800JFIBCR4LGUA242		SC015382	GB0004769682		JOHNSTON PRESS PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000838_CT_FIRB			06467400		KAZ LN EQUITY	KAZ MINERALS FINANCE PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000839_CT_FIRB	213800ZRKCU2OM4Y7O48		02708030	GB0004915632	KIE LN Equity	KIER GROUP PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000840_CT_FIRB	213800KBMEV7192FY281		1664812		KGF LN EQUITY	Kingfisher Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000841_CT_FIRB	213800QOWHF5R9VLL274		1429533		LAD LN Equity	Ladbrokes plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000842_CT_FIRB	213800JH9QQWHLO99821		1417162		LGEN LN Equity	Legal & General Group PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000843_CT_FIRB	549300BSGXG3QLIQYT84		8379990			Liberty Global plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000844_CT_FIRB	213800JDI3GTKPG4XI38		3929195			London Power Networks plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000845_CT_FIRB	213800QAUUUP61445N30		05369106	GB00B0SWJX34	LSE LN Equity	LONDON STOCK EXCHANGE GROUP PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000846_CT_FIRB	213800JP7STUK5WKRE92		1000608		MMC LN Equity	MANAGEMENT CONSULTING GROUP PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000847_CT_FIRB	213800IU37OVVT5ZXP41		8338561			Manchester Airport Group Funding PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000848_CT_FIRB	213800CN1RI3UCIZWB95		214436		MKS LN EQUITY	Marks & Spencer Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000849_CT_FIRB	213800HQB746UJ9UWM15		5135049		MARS LN Equity	Marston's Issuer PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000850_CT_FIRB	213800Q6RP3ZJ2CZR962		31461			Marston's PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000851_CT_FIRB	213800HX7FMPA2CIEF02		2798634			McBride plc	GB	Large corporate sample	non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000852_CT_FIRB	YMFO3TKB4UAWQTDZJJ31		432989		MGGT LN Equity	Meggitt Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000853_CT_FIRB	213800E7QA1U8BF34219		4778667		MAB LN Equity	Mitchells & Butlers Finance Plc	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000854_CT_FIRB	213800LOZA69QFDC9N34		6209386	GB00B1CRLC47	MNDI LN EQUITY	Mondi Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0000855_CT_FIRB	4PQUHN3JPFGFNF3BB653		2068222			Morgan Stanley & Co. International plc	GB	Institutions sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000856_CT_FIRB	213800A8IQEMY8PA5X34		2590560		NEX LN Equity	National Express Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000857_CT_FIRB	8R95QZMKZLJX5Q2XR704		4031152		NGG LN EQUITY	National Grid Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000858_CT_FIRB	213800H88F5EE4B1D697		5090412			Network Rail Infrastructure Finance PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000859_CT_FIRB	213800UGAULQ1FVD4B35		1618428			NEW LOOK RETAILERS LIMITED	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000860_CT_FIRB	213800WQD8ECPZP9PH98		4412362		NXT LN EQUITY	Next Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000861_CT_FIRB	549300JJM3ERGZFGGL27		6428375			North West Electricity Networks Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000862_CT_FIRB	635400GPHRFKZQIBUK45		NI026892			Northern Ireland Electricity Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000863_CT_FIRB	213800B3ZUTDOZYVJB41		53171		NTG LN EQUITY	Northgate Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000864_CT_FIRB	213800PWPM9HZIEEO670		2366703			Northumbrian Water Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000865_CT_FIRB	213800WWVCAPAMOZ1M98		5584873			NSG UK Enterprises Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000866_CT_FIRB					2158036Z LN EQUITY	Omnicom Financial Services Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000867_CT_FIRB	213800G8P2ULTOP62Q95		5915896			Osprey Acquisitions Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000868_CT_FIRB	213800J364EZD6UCE231		00775598	GB0006650450	OXIG LN Equity	OXFORD INSTRUMENTS PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000869_CT_FIRB	213800NL5NLBY6YIBI88		2019023		6752 JT Equity	Panasonic Finance (Europe) plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000870_CT_FIRB	213800 4JBXWWJKIURC57		53723		PSON LN EQUITY	Pearson Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000871_CT_FIRB			2304195		PDG LN EQUITY	Pendragon Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000872_CT_FIRB	213800V1CCTS41GWH423		02366640	GB00B18V8630		PENNON GROUP PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000873_CT_FIRB			1818486		PSN LN EQUITY	Persimmon Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000874_CT_FIRB	549300OPFWKTD6BUFP71		4267536		PPL UN Equity	PPL UK DISTRIBUTION HOLDINGS LIMITED	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000875_CT_FIRB	213800U93SZC44VXN635		00668987	GB00B1Z4ST84	PFG LN Equity	PROVIDENT FINANCIAL PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000876_CT_FIRB	XB3CXKKKED7OMV80FY35		00019457	GB00B19Z1432	PZC LN Equity	PZ CUSSONS PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000877_CT_FIRB	213800791EF5XP7WW494		2641728		QBE AT Equity	QBE European Operations PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000878_CT_FIRB	213800NRSZ1N2Y61EX44		5777981			R&R Ice Cream plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000879_CT_FIRB	549300JJSMOJG48V108		6270876		RB/ LN Equity	Reckitt Benckiser Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000880_CT_FIRB	549300WSX3VBUFFJOO66		2746616			Relx Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000881_CT_FIRB	549300VN4WV7Z6T14K68		5393279		RTO LN EQUITY	Rentokil Initial Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000882_CT_FIRB	549300JJKH86IWQ78005		191285		REX LN EQUITY	Rexam Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000883_CT_FIRB	213800911 3L7IDGEM175		358901		RIO LN Equity	Rio Tinto Finance plc	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000884_CT_FIRB	X57JK1U580XATGR67572		1003142		RR/ LN EQUITY	Rolls-Royce Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000885_CT_FIRB	213800ANK59AYB612F23		93792		RSA LN Equity	Royal & Sun Alliance Insurance PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000886_CT_FIRB	213800JQB9FWF55D6F42		4138203			ROYAL MAIL GROUP LTD	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000887_CT_FIRB			2578443		RPC LN EQUITY	RPC Group	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000888_CT_FIRB	549300HOGQ7E0TY86138		2339826		RSA LN Equity	RSA Insurance Group PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000889_CT_FIRB	Y4DQT2X5DDRE70QFR206		3528416		SAB LN EQUITY	SABMiller Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000890_CT_FIRB	549300Y7M5CC1U5DBX07		SC264065			Scotland Gas Networks plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000891_CT_FIRB	549300KI75VYLLMSK856		SC117119		SSE LN EQUITY	SSE Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000892_CT_FIRB	213800X1T29YFAYMPC26		SC144517		AGN NA Equity	Scottish Equitable PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000893_CT_FIRB	2138008 5VKJ5NICZBA52		SC193794		IBE SQ Equity	Scottish Power Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000894_CT_FIRB	549300WPVG0TZSPBYR76		SC199549		LLOY LN Equity	Scottish Widows PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000895_CT_FIRB	213800XC35KGM9NFC641		167591			SEGRO PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000896_CT_FIRB	549300PT2CIHYN5GWJ21		02048608	GB0007973794		SERCO GROUP PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000897_CT_FIRB	213800RPBXRETY4A4C59		2366619		SVT LN EQUITY	Severn Trent Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000898_CT_FIRB	213800CNEIDZBL17KU22		SC077438		SKS LN EQUITY	Shanks Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000899_CT_FIRB	213800VDC1BKJEZ8PV53		00998314	GB0008025412	SHI LN Equity	SIG PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000900_CT_FIRB	213800ZTMDN8567S1H61		00324357	GB0009223206	SN/ LN Equity	SMITH & NEPHEW PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000901_CT_FIRB	213800MJL6IPZS3ASA11		137013		SMIN LN EQUITY	Smiths Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000902_CT_FIRB	AJOW550HA7E8YNKF5D89		4120046		6758 JT Equity	Sony Global Treasury Services PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000903_CT_FIRB	213800H7NWVLCWAVKA15		3043097			South Eastern Power Networks plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000904_CT_FIRB	213800YQRUOQE9HPX193		4295398			South Staffordshire PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000905_CT_FIRB	213800FR2VAOKRYRHX45		2366665			South West Water Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000906_CT_FIRB	549300SR1GYYNBZQGX56		4094290		SSE LN Equity	Southern Electric Power Distribution PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000907_CT_FIRB	549300SPX8573VZ2SK79		5167021			Southern Gas Networks plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000908_CT_FIRB	213800NCZLJFDE8Y8D88		7581353			Southern Water (Greensands) Financing plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000909_CT_FIRB	213800Z4CO2CZO3M3T10		02025003	GB0003308607	SXS LN Equity	SPECTRIS PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000910_CT_FIRB	4L663LRNTBQ008OK2N07		SC100764		SGC LN Equity	Stagecoach Group plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000911_CT_FIRB	0TMB5544NMO7GLCE7H90		SC286832		SL/ LN Equity	Standard Life PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000912_CT_FIRB	549300GUNF6FFGH4LN53		9743802		532183Z LN Equity	Stemcor Holdings Ltd	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000913_CT_FIRB	213800QHYTM5QRFSEM66		3355631		SYR LN EQUITY	Synergy Health Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000914_CT_FIRB	213800WF53FVDRRHRF44		7105891		TALK LN Equity	TalkTalk Telecom Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000915_CT_FIRB	213800TR86P3371E8605		2280000		0469505D LN Equity	Tata Steel UK Ltd	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000916_CT_FIRB	213800SK14474WPKZ244		76535		TATE LN EQUITY	Tate & Lyle Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000917_CT_FIRB	213800S9BTRXTD853R66		296805		TW/ LN EQUITY	Taylor Wimpey Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000918_CT_FIRB	2138002P5RNKC5W2JZ46		445790	GB0008847096	TSCO LN EQUITY	TESCO PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000919_CT_FIRB	213800JKM5UQHFJOTZ25		2366661			Thames Water Utilities Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000920_CT_FIRB	213800 9TF1SYOMQLBJ60		02100855	GB0003753778		THE GO-AHEAD GROUP PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000921_CT_FIRB	213800VZ4671W3DVB860		6575598		TCG LN Equity	Thomas Cook Group Treasury limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000922_CT_FIRB	213800 3BOFNAAO14YV58		2553288		8766 JT Equity	Tokio Millennium Re (UK) Limited	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000923_CT_FIRB	213800 1I27OUBAF22K83		824821		TPK LN Equity	Travis Perkins Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000924_CT_FIRB	213800B6YQZAE81LHAW84		6072876	GB00B1Z7RQ77	TT/ LN EQUITY	TUI TRAVEL Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000925_CT_FIRB	213800 3EYHWO75 IRKS857		3919249	GB0001500809	TLW LN EQUITY	TULLOW OIL PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000926_CT_FIRB	549300 MKFYEKVRWML317		41424		ULVR LN Equity	Unilever PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000927_CT_FIRB	213800 Y1TEVS8REY1M35		5957557			United Biscuits Holdco Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000928_CT_FIRB	2138 008EZCXK4ANQHF89		3207231			United Business Media holdings Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000929_CT_FIRB	213800KYT12UFB2VE455		2366616		UU/ LN Equity	United Utilities PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000930_CT_FIRB	XCJQ2 3OWIJNLHN7RQC93		1022786		271652Z LN Equity	Urenco Ltd	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000931_CT_FIRB	213800F3BD6N3G6XHU16		251977		CKSN LN Equity	VESUVIUS HOLDINGS LIMITED	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000932_CT_FIRB	213800TB53 ELEUKM7Q61		1833679		VOD LN EQUITY	Vodafone Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000933_CT_FIRB	549300UPYDUR1SSFVL38		9223384			Western Power Distribution Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000934_CT_FIRB	213800 6LIAYQKUCYBB20		29423		WTB LN Equity	Whitbread Group PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000935_CT_FIRB			4212563		WMH LN EQUITY	William Hill Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000936_CT_FIRB	213800Z5WTW8QKOHWQ82		04178808	GB0030329360		WINCANTON PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000937_CT_FIRB	213800IN6LSRGTZSOS29		358949		MRW LN Equity	Wm Morrison Supermarkets Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000938_CT_FIRB	549300HTNGX0DU8W1F65		5537577		WPP LN Equity	WPP 2008 Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000939_CT_FIRB	635400LNUHA2LDXXV850				GCC ID Equity	C&C Group PLC	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000940_CT_FIRB	8NUHUXWN91LG4XBGJ7O17		241565		CAT SE Equity	Caterpillar International Finance Limited	IE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000941_CT_FIRB	635400CHHI1XZLVQH675					Coillte Teoranta	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000942_CT_FIRB	549300MIDJNNTH068E74			IE0001827041	CRH ID EQUITY	CRH Plc	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000943_CT_FIRB	213800UPS1QEE4TD3T45				DCC LN Equity	DCC	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000944_CT_FIRB	635400HRFGVKXFHZ8O77		9401			Dublin Airport Authority PLC	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000945_CT_FIRB	635400UFHDIQCDZ6JK11			IE0003094731	1014Z ID EQUITY	Electricity Supply Board Ltd [ESB]	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000946_CT_FIRB	635400VCPRSU89DLMZ57		480184	XS0856023493		ESB Finance Limited	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000947_CT_FIRB	635400RKRK5EGXSPC782				EXPN LN EQUITY	Experian Finance Plc	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000948_CT_FIRB	635400YN51CDCGBYFZ31					Fyffes plc	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000949_CT_FIRB	549300 8VFOJPWCZJK45			IE0000669501	GLB ID EQUITY	Glanbia Plc	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000950_CT_FIRB	635400BE9SBAG61DJ963				GFTU LN Equity	Grafton Group PLC	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000951_CT_FIRB	635400 7LIXWZ5WPPT308		519799		GRF SQ Equity	Grifols World Wide Operations Ltd.	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000952_CT_FIRB	9XTI53MZJ013RO12SX05		2936	IE00B59HWB19		INDEPENDENT NEWS & MEDIA PUBLIC LIMITED COMPANY	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000953_CT_FIRB				IE0004906560	KYG ID EQUITY	Kerry Group Plc	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000954_CT_FIRB	635400HM7V74SUB9OG75					Kingspan Group plc	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000955_CT_FIRB	635400JJOWHIYAJER733					MUSGRAVE GROUP PLC	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000956_CT_FIRB	635400EG4YIJLJMZJ782			IE0002588105	PWL ID Equity	PADDY POWER PLC	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000957_CT_FIRB	635400WKFIPCHCKVW376		104547		RYA ID Equity	Ryanair Holdings PLC	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000958_CT_FIRB	396PBGKP6TE3O06 2MS44				STX UW Equity	Seagate Technology plc	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000959_CT_FIRB	635400CPLP8H5ITDVT56			IE00B1RR8406	SKG ID EQUITY	SMURFIT KAPPA GROUP PLC	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000960_CT_FIRB	549300INUT2G0ST5K268		327184		TEX UN Equity	Terex International Financial Services Co.	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000961_CT_FIRB	635400K7UEIKHMNKLJ02					Total Produce plc	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000962_CT_FIRB			482042			XL Group PLC	IE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000963_CT_FIRB	VZVOSGGS8JJTR4J7J704					Amtek Auto Ltd	IN	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000964_CT_FIRB	8GRDBX1TJ0PU5NCSHT72		MH008931		BPCL IS Equity	Bharat Petroleum Corporation Limited	IN	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000965_CT_FIRB					BHARTI IN Equity	Bharti Airtel Ltd	IN	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000966_CT_FIRB					IOCL IN Equity	INDIAN OIL CORPN LIMITED	IN	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000967_CT_FIRB	FMVY1IZC5YXSAFRDJT05				LT IN Equity	Larsen & Toubro Ltd	IN	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000968_CT_FIRB					RCOM IN Equity	Reliance Communications Ltd	IN	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000969_CT_FIRB	549300 3UOETFYRONLG31				RIL IN EQUITY	Reliance Industries Ltd	IN	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000970_CT_FIRB	1GZWF073JJTD6XPRUU65					Wipro GE Healthcare Private Limited	IN	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000971_CT_FIRB	2138 00Z 3CFZOLXPJWN61					Landsvirkjun	IS	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000972_CT_FIRB	8156 0076 E394 4316 DB24	3812211	493995		A2A IM EQUITY	A2A S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000973_CT_FIRB	8156 0009 62B2 EB41 FE28	5988397	1497770		4525791Z IM EQUITY	ACCIAIERIA ARVEDI S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000974_CT_FIRB	8156 004F CECE 0879 E118	15161747	191346		7570364Z IM EQUITY	ACCIAIERIE VALBRUNA S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000975_CT_FIRB	549300Q3448N041CTH56	11341891	882486	XS0495012428	ACE IM Equity	Acea SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000976_CT_FIRB	8156 0081 8368 6996 C911	25090618	3567090232			ACQUE VERONESI S.C.A R.L.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000977_CT_FIRB	8156 0072 59AB DEA3 F444	15214381	971268			Aeroporti di Roma S.p.A	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000978_CT_FIRB	549300H2RFDYI3YP5R63	13960200	263011		337973Z NA EQUITY	AGUSTAWESTLAND S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000979_CT_FIRB	529900EKXEGSRCGAAC89	14856155	2791070044		4519735Z	ALSTOM FERROVIARIA S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000980_CT_FIRB	ZYXJDNVM2JI3VBM8G556				AMP IM EQUITY	Amplifon SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000981_CT_FIRB	815600B61174671 7CC98				50098Z IM Equity	Ansaldo Energia SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000982_CT_FIRB	549300FZRH46R7DWAX12	1248024	557390		4472623Z IM EQUITY	ANSALDOBREDA S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000983_CT_FIRB	8156 0004 9A1F 9AFE 6666	4140157	1192794		MN IM EQUITY	ARNOLDO MONDADORI EDITORE SPA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000984_CT_FIRB	8156 000B EB8F C0D6 2F44 2	1020333	120591		2168Z IM EQUITY	ARTSANA - SOCIETA' PER AZIONI	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000985_CT_FIRB	549300X5UKJVE386ZB61	6914312	6204	XS1014759648	ASG GY Equity	Assicurazioni Generali SpA	IT	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000986_CT_FIRB	8156 0001 F41A 8194 8348				AST IM EQUITY	Astaldi SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000987_CT_FIRB	8156 008D EC77 1409 C487	18631331	1023691		AU9 GF Equity	Atlantia S.p.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000988_CT_FIRB	529900 3D9N 2698 13C2 57	1367700	188902		AGL IM EQUITY	AUTOGRILL S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000989_CT_FIRB	8156 0014 9448 CEB9 B230	19402720	1037417		3653719Z IM EQUITY	AUTOSTRADE PER L' ITALIA S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000990_CT_FIRB		2692656 3	1057205		38897 48Z IM EQUITY	AVIO S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000991_CT_FIRB	529900RRESEDV68K0S54	28770346	235460		BLLA IM EQUITY	BARILLA INIZIATIVE S.R.L.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000993_CT_FIRB	8156 004C 0425 5952 AB77	1076562	821225		BNS IM EQUITY	BENI STABILI SOCIETA' PER AZIONI SOCIETA' DI INVESTIMENTO IMMOBILIARE QUOTATA	IT	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000994_CT_FIRB	529900 3DX5YLKSVJ6K59	2930031	134288		BZU IM Equity	Buzzi Unicem SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000995_CT_FIRB	8156006BEAA911EC0A47	1019726	587878			CANDY SPA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000996_CT_FIRB	8156008B101B97A43B02	1053555	160498		CEM IM EQUITY	CEMENTIR HOLDING S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000997_CT_FIRB	815600F321395139 4367	40014779	2001719			Cerved Group S.p.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000998_CT_FIRB		4544552	811402 0152			CLASS EDITORI SPA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000999_CT_FIRB	8156009034C1A5108284	15716081	61357			Compagnia Valdostana delle Acque Spa (CVA Spa)	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001000_CT_FIRB	815600DBF6DC4BC94832	1061039	260769		0310548D IM EQUITY	CONSERVE ITALIA - CONSORZIO ITALIANO FRA COOPERATIVE AGRICOLE - SOCIETA' COOPERA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001001_CT_FIRB		8327877	819280157			COOPERATIVA EDIFICATRICE FERRUCCIO DEGRADI	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001002_CT_FIRB	815600A5C1DD6C3A8455	1093853	154950364			CPL CONCORDIA SOCIETA' COOPERATIVA IN FORMA ABBREVIATA CPL CONCORDIA S	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001003_CT_FIRB	815600 39BF5C1D8E5A15	2836130	60793		389865 8Z IM EQUITY	DALMARE SPA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001004_CT_FIRB	549 3005TWX96RDJ91655					De Agostini Invest SA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001005_CT_FIRB	529900WS2E20BA5J4L49	1618330 3	1698754		EDNR IM EQUITY	EDISON S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001006_CT_FIRB	WOCMU6HCI0OJWNPRZS33				ENEL IM EQUITY	Enel SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001007_CT_FIRB	BUCRF72VH5RBN7X3VL35			IT0003132476	ENI IM EQUITY	ENI S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001008_CT_FIRB	8156008 1E0D79FBED395	19377159	354495 0961			ENOVA S.R.L.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001009_CT_FIRB	815600460468 4CA44A90					ERG S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001011_CT_FIRB	8156004CE82074779D19	13870596	1 664630223			FEDRIGONI S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001012_CT_FIRB	549300J4SXC5ALCJM731				1448Z IM Equity	Ferrovie dello Stato SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001013_CT_FIRB	549 3004C1SL445NFDR90				F IM EQUITY	Fiat SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001014_CT_FIRB	8156001B8AD051794959					FINAVAL S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001015_CT_FIRB	529900X4EEXIU9LN3U39	1053767	7031		FNC IM EQUITY	FINMECCANICA S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001016_CT_FIRB	815600C3CCA800EF5D96	1134215				FORALL CONFEZIONI S.P.A. IN BREVE= FORALL S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001017_CT_FIRB	815600E12249DD563C29	26650695	1143814			Gamenet S.p.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001018_CT_FIRB	81560098DBDD66154985					GRANDI NAVI VELOCI S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001019_CT_FIRB	815600125 0E81 9E30127				GCN IM EQUITY	Gruppo Coin SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001020_CT_FIRB	815600129 4017C870346	11027526	10022100159			GRUPPO FINELCO SPA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001021_CT_FIRB	815600511 3BD166 99393	24907200	RM1117269		LTO IX Equity	GTECH S.p.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001022_CT_FIRB		15541251	1638878		400426 8Z IM EQUITY	H3G S.P.A	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001023_CT_FIRB	815600941 4FD99443B48	3201267	363550		HER IM EQUITY	HERA S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001024_CT_FIRB	815600D86 992FDA7B908	1035363	149288		IMA IM EQUITY	I.M.A. INDUSTRIA MACCHINE AUTOMATICHE S.P.A. IN SIGLA IMA S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001025_CT_FIRB	815600A 7D7C7 A85F8B51	2733792	1168660262			LR.C.A. S.P.A. INDUSTRIA RESISTENZE CORAZZATE E AFFINI	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001026_CT_FIRB	815600338 24BE5 3C7D28	3585262	1303501215			IMAP EXPORT S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001027_CT_FIRB	549300KTGKED5E25JR59				IND IM EQUITY	Indesit Co SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001028_CT_FIRB	213800M4YYCP6E8YUX94	2714789	258932 7			IPLOM S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001029_CT_FIRB	81560011 EBD3 3FD474E60	10431674	281364		IRE IM EQUITY	IREN S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001030_CT_FIRB	8156009D 23D0FDC70C93	1007005	50		ITM IM Equity	Italcementi S.p.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001031_CT_FIRB	815600236 A6B5AE5B406	26754254	167186			Linea Group Holding S.p.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001032_CT_FIRB	549300I1NMOBS4B1LT88			IT0001479374	LUX IM EQUITY	LUXOTTICA GROUP S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001033_CT_FIRB		7003703	481230266			MANGIAROTTI S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001034_CT_FIRB	815600292DA01BE68971	3755075	152396		318478 8Z IM EQUITY	MARCEGAGLIA - S.P.A	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001035_CT_FIRB	815600C8D55034EB5379	3779273	64334			Marcolin SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001036_CT_FIRB	213800DJFN7NR7B97A50	552637	1264109		MS IM EQUITY	Mediaset S.p.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001038_CT_FIRB	815600325D1 5DD92A023	4376875	484613 0633			MOBY S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001039_CT_FIRB		1653085	110858		389342 2Z IM EQUITY	MONIER S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001040_CT_FIRB	8156003A 100E8AB89697	6794759	1865640369			PANARIA GROUP INDUSTRIE CERAMICHE S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001041_CT_FIRB	815600 1B968909 89C002	23641842	541111 0827			PB TANKERS S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001042_CT_FIRB	549300629 3RJBDQWJL92	5944540	169833		PMS IM EQUITY	PERMASTEELISA S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001043_CT_FIRB	815600256C2431C2E92	4495509	134077		PIA IM Equity	Piaggio & C. S.p.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001044_CT_FIRB	815600A0C9AFC1F2A709				PC IM Equity	Pirelli & Co SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001045_CT_FIRB	815600EDDBB07C9BDB90	15591777	2246400218			PODINI HOLDING S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001046_CT_FIRB	815600354DEDBD0BA991	3465665	842633		POST IM EQUITY	POSTE ITALIANE S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001047_CT_FIRB	8156000FE0A2DC5B7852	16232311	1343952		PRPGR EQUITY	PRADA S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001048_CT_FIRB	213800VHJ22UE2BRRZ48	3830970	706270410			PROFILGLASS S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001049_CT_FIRB		23687310	1777895		PRY IM EQUITY	PRYSMIAN S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001050_CT_FIRB	815600B9FC8D18A5D034	1058024	291350635			RA.M.OIL RAFFINERIA MERIDIONALE OLII LUBRIFICANTI	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001051_CT_FIRB	8156008 6FA79BEDD61B94	13270817				RHIAG - INTER AUTO PARTS ITALIA S.P.A. O, IN FORMA ABBREVIATA, ALTERNA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001052_CT_FIRB		5012487	8850400154			SACAL - SOCIETA' ALLUMINIO CARISIO - S.P	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001053_CT_FIRB	815600AF08EE2EC2DE92	1035262	8924		226907Z IM EQUITY	SACMI COOPERATIVA MECCANICI IMOLA SOCIETA' COOPERATIVA IN BREVE SACMI IMOLA S.C.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001054_CT_FIRB	815600FC906D230A1420	16077541	86111		SFL IM Equity	Safilo SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001055_CT_FIRB	549300PHV8MBDHWB8X12	1086637	788744		SPM IM EQUITY	SAIPEM S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001056_CT_FIRB	549300UKR289DF4UXQ47	1013056	525502		SAL	SALINI IMPREGILO S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001057_CT_FIRB		6524595	3957900487			SAMMONTANA - S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001058_CT_FIRB	8156006755200B82EB33	1246827	83632015 0			SAN CARLO GRUPPO ALIMENTARE S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001059_CT_FIRB	529900 5KJSU2AQUJUH84	1066932	49540		SRS IM EQUITY	SARAS S.P.A. O IN FORMA ESTESA SARAS S.P.A. - RAFFINERIE SARDE	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001060_CT_FIRB	815600D2FC31AF713B07	1012950	166476			SNAI SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001061_CT_FIRB	8156002278562044AF79	16067629	163344 3		SRG IM Equity	SNAM SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001062_CT_FIRB	EOJCGSU14NX234BL7V57	14234253	1594238		2091Z IM EQUITY	SORGENIA S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001063_CT_FIRB	815600141CFE5F4C4325	19113128	1016401		447303 5Z IM EQUITY	STRADA DEI PARCHI SPA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001064_CT_FIRB	815600C3 43897 7CBBE37	1038951	68670397			TAMPIERI FINANCIAL GROUP S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001065_CT_FIRB	8156002941 5DF1381583	1030384	195810262			TECNICA GROUP S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001066_CT_FIRB	815600AC5599D16D9A40	3335773	574643		MT IM EQUITY	TECNIMONT S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001067_CT_FIRB	549300W384M3RIJVXU42			IT0003497168	TIT IM EQUITY	TELECOM ITALIA S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001068_CT_FIRB	815600CD7323A82E5092	28935694	1763778		2847328Z IM EQUITY	TENOVA S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001069_CT_FIRB		1037712	182850362			TERMOSANITARI CORRADINI - S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001070_CT_FIRB	8156009E94ED54DE7C31				TRN IM Equity	Terna Rete Elettrica Nazionale SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001071_CT_FIRB	549300IN56527SDGEI85	18659000	1019536		806982 IM EQUITY	TIRRENO POWER S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001072_CT_FIRB	815600 3E86EBA167A868				094668 8D IM EQUITY	TotalErg SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001073_CT_FIRB	815600FE9E92D9D6C309	3554534	201271		TFI IM EQUITY	TREVI - FINANZIARIA INDUSTRIALE S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001074_CT_FIRB					4212473Z IM EQUITY	UNIECO SOCIETA' COOPERATIVA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001075_CT_FIRB	815600B80227C92F0DA07	4257672	1189360066			VIBAC S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001076_CT_FIRB	549300YSFQKM1C0X4E45	11321265	884361		WIND IM EQUITY	WIND TELECOMUNICAZIONI S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001077_CT_FIRB	549300DHPOF90OYYD780				5108 JT Equity	Bridgestone Corporation	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001078_CT_FIRB	549300IZYK3206QECG76				CAT SE Equity	Caterpillar Finance Corporation	JP	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001079_CT_FIRB	549300MIFE1VEW02GY83			JP3298600002		COSMO OIL COMPANY LTD	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001080_CT_FIRB	549300T6IPOCDWLKC615				6501 JT Equity	Hitachi, Ltd.	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001081_CT_FIRB	J48DJYXDTLHM30UMYI18				8001 JT Equity	Itochu Corporation	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001082_CT_FIRB	5493004LQ0B4T7QPQV17				6301 JT Equity	Komatsu Ltd.	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001083_CT_FIRB	4P4N3ORD02UGQT1T1W12		0100-01-008776		8002 JT Equity	Marubeni Corporation	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001084_CT_FIRB	KVIPTY4PULAPGC1VVD26				8058 JP EQUITY	Mitsubishi Corp	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001085_CT_FIRB	549300BVBQD43X8QCS14					Mitsui Life Insurance Company Limited	JP	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001086_CT_FIRB	5493000QYMPFRTEY4K28				6701 JT Equity	NEC Corporation	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001087_CT_FIRB					7201 JP EQUITY	Nissan Motor Co Ltd	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001088_CT_FIRB	5493003BZYYYCDIO0R13				9984 JT Equity	SOFTBANK CORP.	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001089_CT_FIRB	549300 4SE3 3MRLPB1W98				2768 JP EQUITY	Sojitz Corp	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001090_CT_FIRB					6758 JP EQUITY	Sony Corp	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001091_CT_FIRB	V82KK8NH1P0JS71FJC05				8053 JP EQUITY	Sumitomo Corp	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001092_CT_FIRB	549300 74QUY8RD0UZM08					Suntory Holdings Limited	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001093_CT_FIRB	549300ZLMVP4X0OGR454				4502 JT Equity	Takeda Pharmaceutical Company Limited	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001094_CT_FIRB	549300LBHTST91VKHO68				6502 JT Equity	Toshiba Corporation	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001095_CT_FIRB	5493006W3QUS51MH6R84				TOM GY Equity	Toyota Motor Corporation	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001096_CT_FIRB					004020 KS Equity	Hyundai Steel Co	KR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001097_CT_FIRB					000270 KS Equity	Kia Motors Corp	KR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001098_CT_FIRB	549300MGHLPT1EFHGF84				2007 HK Equity	Country Garden Holdings Company Limited	KY	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001099_CT_FIRB	549300IHVJRWVT07S523				3333 HK Equity	Evergrande Real Estate Group Limited	KY	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001100_CT_FIRB	5493003DTPH8AMMK4P51				NE UN Equity	Noble Corporation	KY	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001101_CT_FIRB	549300FNENFFSMO3GT38			XS0835890350	XPBR SQ Equity	Petrobras Global Finance B.V.	KY	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001102_CT_FIRB	213800S7DNJQX6LHTQ21		133818917			AB "Kauno grūdai"	LT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001103_CT_FIRB				LU1014539529		ALTICE	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001104_CT_FIRB	549300 3BU7PAH5RRM092				APAM NA EQUITY	Aperam SA	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001105_CT_FIRB	2EULGUTUJ5 6J95AL165				MT LX EQUITY	ArcelorMittal SA [AM]	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001106_CT_FIRB	549300GJ79DYFBBF5T83				0307096D LX EQUITY	Brandbrew S.A.	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001107_CT_FIRB	549300 7GVB1I2FDSS786		B0155849		CNHI UN Equity	CNH Industrial Finance Europe S.A.	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001108_CT_FIRB	549300 938QUWMPITJ642				COV US EQUITY	Covidien International Finance SA	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001109_CT_FIRB	529900W1S8TJDDH8YB29					Encevo S.A.	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001110_CT_FIRB			350807947	FR0000038259	ERF FP EQUITY	EUROFINS SCIENTIFIC SE	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001111_CT_FIRB	213800568PRHV2JR9650			XS0357281558	GSPBEX RR Equity	Gaz Capital S.A.	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001112_CT_FIRB	213800WHKNICIJQQG433				8GC GS Equity	Glencore Finance (Europe) S.A.	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001113_CT_FIRB	8XJ8KF85PBKK1TLMFN29					Intelsat Jackson Holdings S.A.	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001114_CT_FIRB	549300MBM5B61VCW5A23					International Automotive Components Group, S.A.	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001115_CT_FIRB	RUOKPID0PZ0UWJYU9J61				DE UN Equity	John Deere Bank S.A.	LU	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001116_CT_FIRB	529900XUC6PXMN6ABU42				TGH GY Equity	Logwin AG	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001117_CT_FIRB	549300CTHC1CP86P2G96				MICF PQ Equity	Millicom International Cellular S.A.	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001118_CT_FIRB					075501SD LX EQUITY	NH FINANCE SA	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001119_CT_FIRB	213800IUIRBFRNCYVR24				390039 4Z LX Equity	Nizi International SA	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001120_CT_FIRB	549300VEJMMZCY6OBU06				PDSA NS Equity	Pacific Drilling S.A.	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001121_CT_FIRB	529900UUYBCBB7HMV156					Phoenix PIB Dutch Finance B.V.	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001122_CT_FIRB	549300OZSHE4H5BFQA66					QUILVEST SA	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001123_CT_FIRB	5493000C8J3C3SZYS040				RTL BB Equity	RTL Group S.A.	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001124_CT_FIRB	549300 8JPA4HYMH11HX51				SESG FP EQUITY	SES SA	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001125_CT_FIRB	549300CJ7LW6QSGIL444					Swiss Re Europe S.A.	LU	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001126_CT_FIRB	529900BSBZ853DKUP675					TRAXYS SARL	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001127_CT_FIRB	549300R1G2CXWN6IV731					CEMEX S.A.B. de C.V.	MX	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001128_CT_FIRB	549300 8KEVFYPMGTXO33				KOFL MM Equity	Coca-Cola FEMSA, S.A.B. de C.V.	MX	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001129_CT_FIRB	549300 0XJLJ6C4T0PG82				GRUMA B MM Equity	GRUMA, S.A.B. de C.V.	MX	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001130_CT_FIRB	5493000RIXURZEBFEV60				BIMBO A MM Equity	Grupo Bimbo, S.A.B. de C.V.	MX	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001131_CT_FIRB	549300QOAB2GJSFM0381				1234Z MM Equity	Grupo Petrotemex SA de CV	MX	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001132_CT_FIRB	549300CAZKPF4HKMPX17					PETROLEOS MEXICANOS	MX	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001133_CT_FIRB	549300FW3RGHPHT21D10				ALFA A MM Equity	Sigma Alimentos, S.A. de C.V.	MX	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001134_CT_FIRB	549300 0MY3DAIB0BP706		TNE940608H55	USP9084BAD03	ALFA A MM Equity	Tenedora Nemak, S.A. de C.V.	MX	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001135_CT_FIRB	549300EMP9DT6Q35HZ31			NL0000852564		AALBERTSINDUSTR	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001136_CT_FIRB	549300J93WR5DPG0P466		KVK 33232124		ABB SS Equity	ABB Capital B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001137_CT_FIRB	549300WHKI5H75YJ358		KVK 34215458		ABE SQ Equity	Abertis Infraestructuras Finance B.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001138_CT_FIRB	724500 7QUM11FHIQV531		KVK 33235189			Achmea B.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001139_CT_FIRB	724500HKX3QVUQF9G08		KVK 28080300			Achmea Zorgverzekeringen N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001140_CT_FIRB	O4QK7KMMK83ITNTHUG69		KVK 27076669	NL0000303709	AGN NA Equity	AEGON N.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001142_CT_FIRB	724500XYIJUGXAA5QD70		KVK 09007809	NL0000009132	AKZA NA EQUITY	Akzo Nobel NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001143_CT_FIRB	724500XBZ9QOPTI11U82		KVK 34108286			Alliander N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001144_CT_FIRB	549300KYQ7B0H0K66406		KVK 33055009		AML LN Equity	Amlin Europe N.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001145_CT_FIRB	724500MCUU6QOFRFEA53		KVK 33256360 0000		792658Z PL EQUITY	AMORIM ENERGIA, BV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001146_CT_FIRB	7245000UZH70GO047N03			NL0006237562		ARCADIS	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001147_CT_FIRB	7245001122ND6ZFHX623		KVK 30037466	NL0000334118	ASM NA Equity	ASM International N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001148_CT_FIRB	7245 00Y6DUVHQD6OXN27		KVK 17085815	NL0006034001	ASML NA EQUITY	ASML HOLDING N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001149_CT_FIRB	7245004JOPUJ0OOWTU73		KVK 30031823			ASR Schadeverzekering N.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001150_CT_FIRB	724500XFMNHF1GFPYJ05		KVK 08125298		332455Z NA Equity	BDR Thermea Group BV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001151_CT_FIRB	529906ZHG3IXU0PNJ56		KvK 27106340 0000		1136Z NA EQUITY	BMW Finance N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001152_CT_FIRB				NL0000852580		BOSKALIS WESTMIN	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001153_CT_FIRB				NL0010776944		BRUNEL INTERNAT	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001154_CT_FIRB	529900AOH3NBA8PZFG65		KvK 32097651 0000		0533866D NA EQUITY	Celesio Finance BV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001155_CT_FIRB	549300WGC2HZ5J67V817				CNHI IM Equity	CNH Industrial NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001156_CT_FIRB	549300BXVNOCYQ83FU09		KVK 34154633		KO UN Equity	Coca-Cola HBC Finance B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001157_CT_FIRB				NL0000200384		CORE LABORATORIES	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001158_CT_FIRB	549300UNTCLR21YKLL62		KVK 30073501	NL0000288967		Corio N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001159_CT_FIRB				NL0009294552		DELTA LLOYD	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001160_CT_FIRB	724500S75737K2SFDA03		KVK 22031457			Delta N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001161_CT_FIRB	213800N8X49KJRTNDM49		KVK 3419663		DGE FP Equity	Diageo Finance B.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001162_CT_FIRB	529900M7QSB704RUUT95		KVK 34182495		AIR FP Equity	Eads Finance B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001163_CT_FIRB	724500KRQECMCRGM1971		KVK 14026250			EBN B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001164_CT_FIRB	529900T43AQDFOW5739		KvK 34121496 0000		1403Z NA EQUITY	EDP FINANCE BV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001165_CT_FIRB	724500R5IP6TFKTNRU48		KvK 24306393		2091Z NA Equity	Eneco Holding NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001166_CT_FIRB	549300XW2F91G4T4WC42		KVK 34149162		ENL GY Equity	ENEL Investment Holding B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001167_CT_FIRB	529900O11V8VJ3BUKR64		KVK 17115973		RWE GF Equity	Essent N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001168_CT_FIRB				NL0000288876		EUROCOMMERCIAL	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001169_CT_FIRB				NL0000352565		FUGRO	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001170_CT_FIRB	213800SFTXOJUBQ5J563		KVK 24243533		GAS SQ Equity	Gas Natural Fenosa Finance BV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001171_CT_FIRB	724500EJ2TDPAITRSJ55		KVK 02089290			GasTerra B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001172_CT_FIRB				NL0000400653		GEMALTO	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001173_CT_FIRB	549300L10EVYURBFH66		KVK 55293980			Global Blue Acquisition B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001174_CT_FIRB	529900SNLFF5M6HJ1T36		KvK 33286563 0000		1004Z NA EQUITY	Haniel Finance B.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001175_CT_FIRB	724500K5PTPSST86UQ23		KVK 33011433	NL0000009165	HEIA NA Equity	Heineken NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001176_CT_FIRB	7245008C9KMJL9P2UI77		KVK 34323653			Hyva Global B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001177_CT_FIRB	724500CR19MQGFWFBZ64		KvK 34217578 0000		0308206D NA EQUITY	ICL Finance BV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001178_CT_FIRB	TLLG0UTU6ZHOG003X735					Imperial Mobility Finance B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001179_CT_FIRB	54930050LBZUR4138172		KVK 27120438			ING Re (Netherlands) N.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001180_CT_FIRB			KVK 24311905		287242 3Z NA Equity	InterGen NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001181_CT_FIRB	724500C9GNBV20UYRX36		KVK 35000363	NL0010672325	AH NA Equity	Koninklijke Ahold NV [Royal Ahold NV]	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001182_CT_FIRB	724500V38C5KTDY5BS93		KVK 30058019	NL0000337319	BAMNB NA Equity	Koninklijke BAM NBM NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001183_CT_FIRB	724500SNT1MK246AHP04		KVK 14022069	NL0000009827	DSM NA EQUITY	Koninklijke DSM N.V	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001184_CT_FIRB	549300YO0JZHAL7FVP81		KVK 02045200	NL0000009082	KPN NA Equity	Koninklijke KPN NV [Royal KPN NV]	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001185_CT_FIRB	H1FJE8H61JGM1JSGM897		KVK 17001910	NL0000009538	PHIA NA Equity	Koninklijke Philips Electronics N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001186_CT_FIRB	724500HZ4BN3171I2G68		KVK 06016321		KTC NA Equity	Koninklijke Ten Cate NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001187_CT_FIRB	724500UL634GFV1KYF10		KVK 24295332	NL0009432491	VPK NA Equity	Koninklijke Vopak NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001188_CT_FIRB	529900WQGOTJDYG9NP76		KVK 09151956		LXS GF Equity	Lanxess Finance B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001189_CT_FIRB	5H8RMHHYTWIP1RKLCE38		KvK 34115238 0000		2177Z NA EQUITY	Linde Finance B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001190_CT_FIRB	549300J6QSW38QNOJK61		KVK 57924562			LYB International Finance B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001191_CT_FIRB	BN6WCCZ8OVP3ITUUVN49		KVK 24473890		DLY GB Equity	LyondellBasell Industries N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001192_CT_FIRB	635400TMCKVEU87EJ582		KVK 24321697			METINVEST B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001193_CT_FIRB	529900PF6F1OHRZVU341		KvK 33178683 0000		1169Z NA EQUITY	Metro Finance B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001194_CT_FIRB	6354007MKEEGGVUMXO83		KVK 34239108			New World Resources N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001195_CT_FIRB	724500RKMOD48AIWKD94		KvK 24307569 0000		3893886Z NA EQUITY	NIDERA B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001196_CT_FIRB	549300I6JJS29A5N4GO82		KVK 34248449			Nielsen Holdings N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001197_CT_FIRB	724500GQV9YLNSWECU41		KVK 17179668			Nord Gold N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001198_CT_FIRB	724500TXS5HH3GY4UW42		KVK 30124358			NS Groep N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001199_CT_FIRB	5299000CMF80GY2U0U47		KVK 16074305	NL0010395208	NUO NA Equity	Nutreco Holding NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001200_CT_FIRB	724500HT4YW45B1Y7859		KVK 57585083			OAK Leaf B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001201_CT_FIRB	549300NCMRGIBJYUO E57			NL0010558797		OCI	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001202_CT_FIRB	724500IM9A059TQLBX63					OCI Nitrogen BV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001203_CT_FIRB	724500533F5WRDY8CDZ66		KVK 24291478		OI US Equity	OI European Group B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001204_CT_FIRB	Q47A62EK6GMSID3Y8C39		KVK 17133742	XS0788529096	PCAR US Equity	PACCAR Financial Europe B.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001205_CT_FIRB	549300N522D3SS8MKV65		KvK 24320769 0000		3617372Z NA EQUITY	PETROBRAS NETHERLANDS BV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001206_CT_FIRB	549300VGHFJJ58HE2B54		KVK 17008551		PHIA NA Equity	Philips Electronics NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001207_CT_FIRB	529900N9UJEHN9UPXN50					PHOENIX PIB FINANCE BV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001208_CT_FIRB	724500Q41FHN0P1GPC53		KVK 27168968	NL0009739416	TNTLI Equity	PostNL N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001209_CT_FIRB	549300I36WK3GMCN17Z57				QIA GY Equity	Qiagen NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001210_CT_FIRB	7245009EAAUUQJ0U4T57		KVK 33216172	NL0000379121	RAND NA EQUITY	RANDSTAD HOLDING NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001211_CT_FIRB	549300XO8R7MPISUO753		KVK 33155037	NL0006144495		Reed Elsevier NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001212_CT_FIRB	549300ZYCY6HTK0OUR29		KVK 24251372	XS0202649934	REP GY Equity	Repsol International Finance B.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001213_CT_FIRB			KVK 34179503	GB00B03MM408	RDSA NA EQUITY	ROYAL DUTCH SHELL PLC	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001214_CT_FIRB	549300ZN51KZCVBDMS27		24114856	NL0006055329		ROYAL IMTECH NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001215_CT_FIRB	213800LBMMAIG1FQP389		KVK 14105351		SABIC AB Equity	SABIC Capital I B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001216_CT_FIRB				NL0000360618		SBM OFFSHORE	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001217_CT_FIRB	529900KEH841OESH1483		KVK 53761790			Schaeffler Finance B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001218_CT_FIRB	724500DX7Q1A19SPY530		KVK 34166584			Schiphol Nederland B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001219_CT_FIRB	724500ITBT3NI9SPNJ75					SHV Netherlands NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001220_CT_FIRB	TAFO772JB70PDRN5VS48		KvK 27092998 0000		1223Z NA EQUITY	Siemens Financieringsmaatschappij N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001221_CT_FIRB	724500E9ZG6JMH6E2I14			NL0000817179		SLIGRO FOOD GROUP	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001222_CT_FIRB	724500ZTKJYJMWVLWJ82		KVK 34297413			SRLEV N.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001223_CT_FIRB	549300ZSSXOL85X3XC87		KVK 58623701			Syncreon Group B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001224_CT_FIRB	724500LTUWK3JQG63903		KVK 09083317			TenneT Holding B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001225_CT_FIRB	724500I8G22FOV7TYYJ34		KVK 06045666	NL0000852523	TWEKA NA EQUITY	TKH Group NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001226_CT_FIRB	724500978QL7NKMLTQ37		KVK 34210949			TMF Group Holding B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001227_CT_FIRB				NL0009739424		TNT EXPRESS	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001228_CT_FIRB	724500L44K67W7UW1C59					TomTom International B.V	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001229_CT_FIRB	724500OPA8GZSQUNSR96		KVK 33194984		TOM GY Equity	Toyota Motor Finance (Netherlands) B.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001230_CT_FIRB	PX7SUPU7HUNJBQ8BPI65		KVK 33236939		585233Z NA Equity	Trafigura Beheer BV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001231_CT_FIRB	549300TK7G7NZTVM1Z30		KVK 24051830	NL0000009355	UNA NA Equity	Unilever NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001232_CT_FIRB	549300IW6C3SRHUUK147					Vitol Holding BV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001234_CT_FIRB	549300FRXSUUW3M2Q281					WABCO Europe Holdings BV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001235_CT_FIRB	724500522D3ORUTUGW47		KVK 05078970		WAVIN NA Equity	Wavin NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001236_CT_FIRB	724500YRQCY3BD9RJZ92			NL0000289213		WERELDHAVE	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001237_CT_FIRB	724500TEM53J0U077B74		KVK 33202517	NL0000395903	WKL NA EQUITY	Wolters Kluwer N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001238_CT_FIRB	5JB3IE65ZU13TA0DGN10					Würth Finance International B.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001239_CT_FIRB				NL0006294290		ZIGGO	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001240_CT_FIRB					BWO NO Equity	BW Offshore Shipholding Ltd	NO	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001241_CT_FIRB	549300ZHCILEMZLBS85		00304772770005			FERD AS	NO	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001242_CT_FIRB	549300F6KP3UMLPOY27		931186744			ICA Norge AS	NO	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001243_CT_FIRB	549300ZLJDXIBXUNCY824		936738540			National Oilwell Varco Norway AS	NO	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001244_CT_FIRB	549300N1SDN71ZZ8BO45				NHY NO Equity	Norsk Hydro ASA	NO	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001245_CT_FIRB	529900J8VSH14TP5VD23					ODFJELL SE	NO	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001246_CT_FIRB	213800T66DRTE6O6BV87		916235291		PGS NO Equity	Petroleum Geo-Services ASA	NO	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001247_CT_FIRB	529900TH4OAW7WYG1777		987059699			Statkraft AS	NO	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001248_CT_FIRB	OW6OFBNCKXC4US5C7523		923609016		STL NO Equity	Statoil ASA	NO	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001249_CT_FIRB	R7NJHU48LTCIOB9BVU57				CNU NZ Equity	Chorus Limited	NZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001250_CT_FIRB	259400GYHYZPQ0HTMT82				CIE PW Equity	Ciech S.A.	PL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001251_CT_FIRB	259400A9BI23M3K1NK82				LTS PW EQUITY	GRUPA LOTOS S.A.	PL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001252_CT_FIRB	259400WT6MCX3V59X109					Netia S.A.	PL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001253_CT_FIRB	259400TOMPUOLS65II22		10681		TPA1 GR Equity	ORANGE POLSKA SA	PL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001254_CT_FIRB	259400TGY6IYEP2EFW87		467426			POLKOMTEL SP. Z O.O.	PL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001255_CT_FIRB	259400VVMM70CQREJT74		28860		PKN PW Equity	Polski Koncern Naftowy ORLEN S.A. (PKN)	PL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001256_CT_FIRB	259400NAPDFBOTNCR154				TPE PW Equity	TAURON Polska Energia S.A.	PL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001257_CT_FIRB	Q1ECZWEVT6ZTFERCPG94			PLTLKPL00017	OPL PW EQUITY	TELEKOMUNIKACJA POLSKA SA	PL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001258_CT_FIRB	213800RQXBBZ6KSP1172		500311390			AMORIM & IRMAOS SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001259_CT_FIRB	213800 2PLGLYW8EP7248					AMORIM HOLDING II SGPS SA	PT	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001260_CT_FIRB	213800V5Z38TLIRQW516		500700834			ANA AEROPORTOS PORTUGAL SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001261_CT_FIRB			502607920			AUCHAN PORTUGAL HIPERMERCADOS SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001262_CT_FIRB	549300I1KNBNPPKW7528		500038015			AUTO SUECO LDA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001263_CT_FIRB	549300RU6UYW1UMYOP92		500194670			BP PORTUGAL COMERCIO DE COMBUSTIVEIS LUBRIFICANTES SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001264_CT_FIRB				PTBRI0AM0000	BRI PL EQUITY	BRISA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001265_CT_FIRB	549300FREK460JU7RG08		500060266			CELULOSE BEIRA INDUSTRIAL-CELBI SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001266_CT_FIRB	549300TF1SUYCFUO3840		503309362			COLEP PORTUGAL SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001267_CT_FIRB			507195515			CONTROLINVESTE SGPS SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001268_CT_FIRB	213800X28CMB8LAIT849		502557400			CPCD I COMP PORTUGUESA DIST PROD INFORMATICOS SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001269_CT_FIRB	549300RGQV4M16FESU23		500832234			CUF QUIMICOS INDUSTRIAS, SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001270_CT_FIRB	529900CLC3WDMGI9VH80			PTEDP0AM0009	EDP PL EQUITY	EDP - Energias de Portugal S.A.	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001271_CT_FIRB	529900LOXJVWGOH84656		503293695			EDP - GESTÃO DA PRODUÇÃO DE ENERGIA SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001272_CT_FIRB			504885367			ESPIRITO SANTO SAUDE SGPS SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001273_CT_FIRB	213800331 9Y7NM75FG53		504499777	PTGALIOE0009	GALP PL Equity	GALP ENERGIA SGPS, S.A.	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001274_CT_FIRB	213800Y3V72P16W8KG10		511220448			GRUPO PESTANA - SGPS SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001275_CT_FIRB	259400A8SZP10GB5IB19			PTJMT0AE0001	JMT PL EQUITY	J.MARTINS	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001276_CT_FIRB			500073880			LENA ENGENHARIA CONSTRUCOES SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001277_CT_FIRB	549300SNYKYW15R3UE62		502011475			MODELO CONTINENTE HIPERMERCADOS SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001278_CT_FIRB	549300TLPT6W9R3CLQ86		500197814			MOTA-ENGIL, ENGENHARIA E CONSTRUCAO S.A.	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001279_CT_FIRB	549300NN4LXUF8JA244					Ocidental Companhia Portuguesa de Seguros de Vida, S.A.	PT	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001280_CT_FIRB	549300710D35BVUPC5942		502604751			OPTIMUS-COMUNICACOES S.A	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001281_CT_FIRB			507979265			OPWAY - SGPS, SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001282_CT_FIRB	213800ZWKG61JG7ZCF61		500697370			PETROLEOS PORTUGAL PETROGAL SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001283_CT_FIRB	259400DRC6WOXNVW8B57	500829993	500829993		90413Z PL EQUITY	PINGO DOCE-DISTRIBUIÇÃO ALIMENTAR S.A.	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001284_CT_FIRB	549300UNIB7M2AXUXS35			PTPTI0AM0006	PTC TQ EQUITY	Portucel S.A.	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001285_CT_FIRB	549300FR1FN48GHR9115			PTREL0AM0008	RENE PL Equity	REN-Redes Energeticas Nacionais, SGPS, S.A.	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001286_CT_FIRB			500246963			REPSOL PORTUGUESA SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001287_CT_FIRB	5493002X2CCY60HWCU94		500243590			SECIL COMP GERAL CAL CIMENTO SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001288_CT_FIRB	549300PXZF74GVQM6867		500058580			SONAE INDUSTRIA PRODUCAO COM DERIVADOS DE MADEIRA SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001289_CT_FIRB	549300EZY1URQ5RGSE56		500278571			SOVENA OILSEEDS PORTUGAL, SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001290_CT_FIRB	549300KFJPELBPMQH079		500833532			SOVENA PORTUGAL CONSUMER GOODS SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001291_CT_FIRB	959800201400058132 90		505042037			SUMOL+COMPAL MARCAS SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001292_CT_FIRB			500097488			TEIXEIRA DUARTE ENGENHARIA E CONSTRUCOES SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001293_CT_FIRB	549300CNE5R74B3XKF57		505266202			UNICER BEBIDAS SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001294_CT_FIRB		503933139	503933139		3646175Z PL EQUITY	UNILEVER JERONIMO MARTINS, LDA.	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001295_CT_FIRB	213800IDK8UTYDSFOG74		502544180			VODAFONE PORTUGAL COMUNICACOES PESSOAIS SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001296_CT_FIRB		500302200	500302200		026547D PL EQUITY	ZAGOPE - CONSTRUÇÕES E ENGENHARIA S.A.	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001297_CT_FIRB	549300VOFQC1SPGTZM19		503039063			ZON TV CABO PORTUGAL SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001298_CT_FIRB	549300D3EJDZJB62TR20		21183		ORDS QD Equity	Ooredoo Q.S.C.	QA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001299_CT_FIRB	549300UKYDM618HEPU79				SNP RO EQUITY	OMV PETROM S.A.	RO	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001300_CT_FIRB	549300F8ZIGJVUPIU797		24297754			Rompetrol Group N.V. (The)	RO	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001301_CT_FIRB					GAZP RU Equity	Gazprom OAO	RU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001302_CT_FIRB					ROSN RU Equity	OJSC Oil Co Rosneft	RU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001303_CT_FIRB					TATN RU Equity	Tatneft OAO	RU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001304_CT_FIRB	5493007RN7O98MYBX124					AKTIEBOLAG LINDEX	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001305_CT_FIRB	549300UCKT2UK88AG251			SE0000695876	ALFA SS EQUITY	Alfa Laval AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001306_CT_FIRB	549300YIECS8HKCIMMB67			SE0000255648	ASSAB SS EQUITY	Assa Abloy AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001307_CT_FIRB	2138007T8PC8Q4FYJZR07		556014 2720	SE0000122467	ATCO A SS EQUITY	Atlas Copco Aktiebolag	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001308_CT_FIRB	213800 2GW5WN1UYZAO32		5561125690000 4			BILIA AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001309_CT_FIRB	549300YJUYJ9A24RXL71			SE0005906922	SE0005906922 Corp	BILLERUDKORSNÄS AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001310_CT_FIRB	549300ZACGIQHBBMOD20		556026 9549		BONN SS EQUITY	Bonnier Finans AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001311_CT_FIRB	213800SE6FV3UDEEEY92		72317831			CAPIO AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001312_CT_FIRB	549300GU5OHTR1T5IY68			SE0005932225	SE0005932225 Corp	Castellum AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001313_CT_FIRB	549300HCT1WLHEXNLZ18					Dometic Holding AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001314_CT_FIRB	549300Y3HHZB1ZGFPJ93				ELUX A SS Equity	Electrolux AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001315_CT_FIRB	549300JNPI46XNH0PM97					Fabege AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001316_CT_FIRB	549300PZ4F570G3W735					GETINGE AB,	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001317_CT_FIRB	529900XKWB408ZZYBF68					GREEN CARGO AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001318_CT_FIRB	213800YUV362W4E1LP46					H & M Hennes & Mauritz GBC AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001319_CT_FIRB	549300333BTSY61VHUR49		556010115000 4			HALDEX AKTIEBOLAG	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001320_CT_FIRB	549300VOTS5OZ82UTG69			SE0005934320	SE0005934320 Corp	HEMSÖ FASTIGHETS AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001321_CT_FIRB	549300WJFW6IIN14TA80		5561904771	SE0000103699	HEXAB SS EQUITY	Hexagon AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001322_CT_FIRB	529900S0SH3454FQQE68		5560013301	SE0000109290	HOLMB SS EQUITY	Holmen AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001323_CT_FIRB	549300GYQIIJ3UXB7655			SE0001662222	HUSQB SS EQUITY	HUSQVARNA AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001324_CT_FIRB	549300VEBQPHRZBKUX38		556013-8298	XS0795505402	INVEA SS Equity	Investor AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001325_CT_FIRB	529900X0UEM9DOM6FK12		5560452103	SE0000806994	JM SS EQUITY	JM AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001326_CT_FIRB	549300VD6SNNS5N5V183					KORAB INTERNATIONAL AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001327_CT_FIRB	549300SOXRTBK0WSJN46		5565451217	SE0000549412	KLED SS EQUITY	Kungsleden AB	SE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001328_CT_FIRB	529900AB08F05L4HWU11					LANTMÄNNEN EK FÖR	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001329_CT_FIRB	213800NS2XXVRYS7WP40			SE0002683557	LOOMB SS EQUITY	Loomis AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001330_CT_FIRB	549300SNQNTHQLZQON04		5564272812	SE0000221723	MEDAA SS EQUITY	Meda AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001331_CT_FIRB	549300E8NDODRSX29339		5563099158	SE0000412371	MTGB SS EQUITY	MODERN TIMES GROUP MTG AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001332_CT_FIRB	213800WRGLW3CY4MHW53		5560345174000 4			NCC	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001333_CT_FIRB	549300KUJMRC9NW935 96					Nobina sverige AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001334_CT_FIRB	5493007VGEKBZGZ6PC69					NYNAS AB (PUBL)	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001335_CT_FIRB	549300ES84TRW7EWGU35					Persstorp Holding AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001336_CT_FIRB	549300S2D8BDH1CKLJ47					PostNord AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001337_CT_FIRB	549300MHCMD8DCSBY41		5560726977003 4			Preem	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001338_CT_FIRB	549300ZHO4JCQQI13M69		556036-0793	SE0000112385	SE0005567088 Corp	SAAB AKTIEBOLAG	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001339_CT_FIRB	529900SZUAXN43LVZF54				SAND SS Equity	Sandvik AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001340_CT_FIRB	529900TG94UPTI8C7N54		5566577416		03015 36D SS EQUITY	Sandvik Treasury AB	SE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001341_CT_FIRB	529900AE1FZNUH6EVS39			SE0003366871	SAS SS EQUITY	SAS AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001342_CT_FIRB	529900IBZYSUQLQSPNR07		5560840976	SE0000308280	SCVB SS EQUITY	Scania CV AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001343_CT_FIRB	635400TTYKE8EIWDS617				SECUB SS Equity	Securitas AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001344_CT_FIRB	5493004WOSC31U83UG49		5561063834		SKAB SS EQUITY	Skanska Financial Services	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001345_CT_FIRB	549300MA1BZYJU87BW55		5560339086	SE0000113250	SKAB SS EQUITY	Skanska Sverige AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001346_CT_FIRB	549300X6MQ0GG8BRY481					SKF sverige AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001347_CT_FIRB	5493002FIVSWBLEV7P15					SÖDRA SKOGSÄGARNA EKONOMISK FÖRENING	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001348_CT_FIRB	529900329VS14ZIML164		5560163429	SE0000171100	SSABA SS EQUITY	SSAB AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001349_CT_FIRB	529900J0C48FH28HNQ19		5563137933	SE0000120669	SSABA SS EQUITY	SSAB Emea AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001350_CT_FIRB	213800CWLTI7WZCC2R35		5560010802		1081Z SS EQUITY	Stena AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001351_CT_FIRB	529900SHSK597UX55629					SVEASKOG FÖRVALTNINGS AKTIEBOLAG	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001352_CT_FIRB	549300FW5JDRV11J0M67				SCAB SS Equity	Svenska Cellulosa AB [SCA]	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001353_CT_FIRB	529900ZERGNJBEQEX179		5567970818000 4			SWEDAVIA AB SWEDAVIA EKONOMI	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001354_CT_FIRB	549300SDU3003SGUC166					SWEDISH HOSPITAL PARTNERS AB,	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001355_CT_FIRB	529900YVXCGNWAUYZG78			SE0000310336	SWMA SS EQUITY	Swedish Match AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001356_CT_FIRB	213800EKD193RVI9HL76		5564108917	SE0000314304	TEL2B SS EQUITY	Tele2 AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001357_CT_FIRB	549300W9JLPW15XIFM52		556016-0680	XS0435008726	ERICB SS Equity	Telefonaktiebolaget LM Ericsson	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001358_CT_FIRB	213800FSR9RNDUOTXO25				TLSN SS Equity	TeliaSonera AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001359_CT_FIRB	549300L6LU5JO4P7HQ305					THULE HOLDING AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001360_CT_FIRB	213800XY16PAWG2PAD14				TRELB SS Equity	Trelleborg AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001361_CT_FIRB	549300I7LNZSEWN5KTV42			SE0005769270	SE0005769270 Corp	Vasakronan	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001362_CT_FIRB	549300T5RZ1HA5HZ3109				VATT SS Equity	Vattenfall AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001363_CT_FIRB	549300HGV012CNC8JD22			SE0000115420	VOLVB SS EQUITY	Volvo AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001364_CT_FIRB	54930083GODGBHODQ153		189744			Global A&T Electronics Ltd.	SG	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001365_CT_FIRB	33D7DTWH8BNIUWE0IF81				OLAM SP Equity	Olam International Ltd	SG	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001366_CT_FIRB					7536988Z SK EQUITY	Volkswagen Slovakia A.S.	SK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001367_CT_FIRB	549300QOGMPTKB6W7G56		1,07544E+11	USY7154BY95	PTT TB Equity	PTT Public Company Limited	TH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001368_CT_FIRB	8RS0AKOLN9870 42F2V04				NXWA GF Equity	21st Century Fox America, Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001369_CT_FIRB	LUZQVYP4VS22CLWDAR65			US88579YAF88	MMM SE Equity	3M Company	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001370_CT_FIRB	HQD377W2YR662HK5JX27		IL0 81422 20		ABT US Equity	Abbott Laboratories	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001371_CT_FIRB	FR5LCKFTG80 54YNNRU85		DE512 6809		4AB GF Equity	AbbVie Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001372_CT_FIRB	549300T0GJTEK811VI53				WPI US EQUITY	Actavis, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001373_CT_FIRB	549300QKBENKLBXQ8968		PA7 24325		AET US Equity	Aetna Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001374_CT_FIRB	LYOM0B2GCF1JWXK5ZG04				AGCO UN Equity	AGCO Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001375_CT_FIRB	QUIX8Y7A2WP0XRMW7G29				A UN Equity	Agilent Technologies, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001376_CT_FIRB	9PO87UV78U1JHLR68X04				8685 JT Equity	AIG Financial Products Corp.	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001377_CT_FIRB	7QEON6Y1R15XR3R1W237				APD US Equity	Air Products & Chemicals Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001378_CT_FIRB	ABPN11VOHLHX6QR7XQ48				AA US Equity	Alcoa Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001379_CT_FIRB	XSGZFLO9YTNO9VCQV219				MO US Equity	Altria Group Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001380_CT_FIRB	ZXTILKJKG63JELOEG630		DE2620453		AMZN US Equity	Amazon.com, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001381_CT_FIRB	IWUQB36BXD6OWD6X4T14		DE0332421		AAL UW Equity	American Airlines, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001382_CT_FIRB	B6Q2VFHD1797Q7NZ3E43		CAC0951492		7267 JT Equity	American Honda Finance Corporation	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001383_CT_FIRB	5493006ORUSIL88JOE18				AMT US Equity	American Tower Corp [ex- American Tower System]	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001384_CT_FIRB	549300D3L3G0R4U4VT04				APH US Equity	Amphenol Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001385_CT_FIRB	B78FQ7XBQFLP4AYJ6F79				APC US Equity	Anadarko Petroleum Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001386_CT_FIRB	72ZZ1XRHOOU9P9X16K08				APA US Equity	Apache Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001387_CT_FIRB	HWUPKR0MPOU8FGXBT394		CAC0806592		AAPL US Equity	Apple Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001388_CT_FIRB	42YMHYH0XMHJEXDUB065					ARAMARK Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001389_CT_FIRB	W47HVZ7Q6FXL86RELH91		DE0717711		ACI US Equity	Arch Coal, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001390_CT_FIRB	549300LO13MQ9HYSTR83		DE0152524		ADM US Equity	Archer-Daniels-Midland Company	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001391_CT_FIRB	0C0SZC7H22UW12NA3R46				ARRS UW Equity	Arris Group, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001392_CT_FIRB	549300YNNLBXT8N8R512		NYCARREUS		ARW US Equity	Arrow Electronics, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001393_CT_FIRB	6O4MRU8C1MS0K34UQF79		KY0580261		ASH US Equity	Ashland Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001394_CT_FIRB	549300Z40J86GGSTL398		DE2018584		T* MM Equity	AT&T Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001395_CT_FIRB	QV1WEGTD2S8GJMO8D383				ATO US Equity	Atmos Energy Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001396_CT_FIRB	HGBOLILQXWER45AL2123				ADP US Equity	Automatic Data Processing	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001397_CT_FIRB	GA3JGKJ41LJKXDN23E90					Autozone Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001398_CT_FIRB	XN8R4HH1TVC1XOCL5P21				CAR US EQUITY	Avis Budget Car Rental LLC	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001399_CT_FIRB	XJI53DCPL7QABOWK4Z75		NYCAVNTUS		AVT US Equity	Avnet, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001400_CT_FIRB	549300I7RY69UEB1F1B45				AVP US Equity	Avon Products, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001401_CT_FIRB	MF62XBVMNYTYMC18DL76		DE2416636		BA/ LN Equity	BAE Systems Holdings Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001402_CT_FIRB					BHI US EQUITY	Baker Hughes Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001403_CT_FIRB	EWRDABCN7XBHM371IA98		DE2072335			Beam Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001404_CT_FIRB	HL5XPTVRV0O8TUN5LL90		MN1K-1056		BBY US Equity	Best Buy Co., Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001405_CT_FIRB	KK5MZM9DIXLXZL9DZL15		DE2322568		BMW HB Equity	BMW US Capital, LLC	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001406_CT_FIRB	549300DSFX2IE88NSX47				BWA US Equity	BorgWarner Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001407_CT_FIRB	Y6ZDD9FP4P8JSSJMW954		DE0874815		BSX UN Equity	Boston Scientific Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001408_CT_FIRB	549300GMUCJ08527GQ81		IN1828869-107		BPJ LN Equity	BP Corporation North America Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001409_CT_FIRB	549300YYMNSW7KWZH127				BPJ LN Equity	BP Products North America Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001410_CT_FIRB	HLYYNH7UQUORYSJQCN42				BMY US EQUITY	Bristol Myers Squibb Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001411_CT_FIRB	5493007M0RIN8HY3MM77				BG US Equity	Bunge Limited	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001412_CT_FIRB	Y7ET3D9SDOFUZ515FE28		DE0799956		CA US Equity	CA, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001413_CT_FIRB	43R4VPJBXTU2O15HEF41					Calpine Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001414_CT_FIRB	549300 7JDSMX8Z5Z1902				CPB US Equity	Campbell Soup Company	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001415_CT_FIRB	CCU46N3GJMF4OK4N7U60		OH5 3561 3		CAH US Equity	Cardinal Health, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001416_CT_FIRB	QXZYQNMR4JZ5RIRN4T31				309 1Z US Equity	Cargill Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001417_CT_FIRB	EDBQKYOPJUCJKLOJDE72		DE0921323		CAT SE Equity	Caterpillar Financial Services Corporation	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001418_CT_FIRB	WRJR7GS4GTRECRRTVX92				CAT US EQUITY	Caterpillar Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001419_CT_FIRB	5KYC8KF17ROCY24M3H09		DE2106821		CBS GM Equity	CBS Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001420_CT_FIRB	CD30XVRLT4QO00B1C706		DE3780476		CELUN Equity	Celanese US Holdings LLC	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001421_CT_FIRB	4S1HMF0MOSTTL8CD0X64				CELG US Equity	Celgene Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001422_CT_FIRB	21TPXMRRHFKOBHDC8J74					CenterPoint Energy Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001423_CT_FIRB	8E6NF1YAL0WT6CWXXV93				CSCO US EQUITY	Cisco Systems Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001424_CT_FIRB	549300IA9XFBAGNIBW29					CMS Energy Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001425_CT_FIRB	B0QU0GIVGFFMCOP5RJ72		DE4789658		CKK GB Equity	Coca-Cola Enterprises, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001426_CT_FIRB	2V9V7M0RUQG9M2J4IC47					Colfax Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001427_CT_FIRB	YMEGZFW45BUSS5BQXF88		DE0156313		CL US Equity	Colgate-Palmolive Company	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001428_CT_FIRB	51M0QTTNCGUN7KFCFZ59		PA3039985		CTP GB Equity	Comcast Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001429_CT_FIRB	549300OQS2LO07ZJ7N73		DE0406521		CMC US Equity	Commercial Metals Company	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001430_CT_FIRB	611 3F6JQLW1UGTBN1L36				CSC US equity	Computer Sciences Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001431_CT_FIRB	549300 35UDEIH090K650		DE0818944		CAG US Equity	ConAgra Foods, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001432_CT_FIRB	5YHS7HRDXLL4I0IQ8776				CXO US EQUITY	Concho Resources Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001433_CT_FIRB	6VJJ5GQWIRDQ06DUXG89		DE0064324		COP US Equity	ConocoPhillips Company	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001434_CT_FIRB	549300JK3KH8PWM3B226		DE2277631		CNX UN Equity	CONSOL Energy Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001435_CT_FIRB	29DX7H14B9S603FD6V18				CTO GM Equity	Costco Wholesale Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001436_CT_FIRB	549300BO9IWPF3S48F93				COTY US EQUITY	Coty Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001437_CT_FIRB	TVRMNZKRGA8LPW6XPG60					Cox Enterprises Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001438_CT_FIRB	RPPGGRL1J75WGF2DFO04		PA3337938		CCK US Equity	Crown Americas LLC	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001439_CT_FIRB	ZUNI8PYC725B6H8JU438		1N194062-043		CMI UN Equity	Cummins Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001440_CT_FIRB	S4BKK9OTCEWQ3YHPFM11				DHR US EQUITY	Danaher Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001441_CT_FIRB	PWFTNG3EI0Y73OXWDH08				DE US EQUITY	Deere & Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001442_CT_FIRB	3E70L4WYANTIWWJPHC81				DELL US EQUITY	Dell Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001443_CT_FIRB	Q2CCMS6R0AS67HJMBN42				DAL US EQUITY	Delta Air Lines Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001444_CT_FIRB	549300423488RKR3ZPN35		DE2155705		DVN US Equity	Devon Energy Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001445_CT_FIRB	F14FQJ2EEHW5VPYUHL14				DO US Equity	Diamond Offshore Drilling, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001446_CT_FIRB	549300Z1UGYT5725XB67		DE3535468		DTV TQ Equity	DIRECTV Holdings LLC	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001447_CT_FIRB	ILUL7B6Z54MRYCF6H308				D US EQUITY	Dominion Resources Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001448_CT_FIRB	549300IFMC2ALGA7N9E80		DE0412823		DOV UN Equity	Dover Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001449_CT_FIRB	ZQUIP1CSZO81XRBSOU78				DOW US EQUITY	Dow Chemical Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001450_CT_FIRB	549300IX8SD6XXD71178				DTE US EQUITY	DTE Energy Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001451_CT_FIRB	FDPVHDGJ1IQZFK9KH630		DE2345566		EMN UN Equity	Eastman Chemical Company	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001452_CT_FIRB	0NZWDMRCE180888QQE14				ETN US EQUITY	Eaton Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001453_CT_FIRB	OML71K8X303XQONU6T67		DE2871352		EBAY US Equity	eBay Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001454_CT_FIRB	FRDRIPF3EKNDJ2CQJL29				LLY US EQUITY	Eli Lilly & Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001455_CT_FIRB	FGLT0EWZSUIRRITFOA30				EMR UN Equity	Emerson Electric Co.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001456_CT_FIRB	GHFPUH0OZ5JLGJXWCO16				ESV UN Equity	ENSCO International Incorporated	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001457_CT_FIRB	4XM3TW50JULSLG8BNC79				ETR US EQUITY	Entergy Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001458_CT_FIRB	549300EVUN2BTLJ3GT74		DE2911438		EQIX US Equity	Equinix, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001459_CT_FIRB	549300RO2XES74KQGG63				XLS US EQUITY	Exelis Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001460_CT_FIRB	3SOUA6IRML7435B56G12				EXC US EQUITY	Exelon Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001461_CT_FIRB	C17MUJI4USF3V0NJ1H64		WA60197 5803		EXPE UW Equity	Expedia, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001462_CT_FIRB	J3WHBG0MTS7O8ZVMDC91		NJ379 3794100		XOM US Equity	Exxon Mobil Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001463_CT_FIRB	549300E707U7WNPZN687				FDX US EQUITY	FedEx Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001464_CT_FIRB	6WQI0GK1PRFVBA061U48		GA0110597		FIS UN Equity	Fidelity National Information Services, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001465_CT_FIRB	549300NPYMLM4NHTOF27					First Solar Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001466_CT_FIRB	549300SVYJS666PQJH88		OH953140		FE US Equity	FirstEnergy Corp.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001467_CT_FIRB	6Y0GK87T6V7NJKZJYM41		NYCDRRCUS		FLS US Equity	Flowserve Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001468_CT_FIRB	CQ7WZ4NOFWT7FAE6Q943				FLR US EQUITY	Fluor Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001469_CT_FIRB	CKDHZ2X64EEBQCSP7013				FMC US Equity	FMC Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001470_CT_FIRB	EMQFUEY7DV1MVNKAUT87		DE331 5658		FTI US Equity	FMC Technologies, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001471_CT_FIRB	20S05OY1HG0MQM4VUIC57				F US EQUITY	Ford Motor Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001472_CT_FIRB	2MNR4Q42DBL85U7RD221					Forest Oil Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001473_CT_FIRB	A0WMBJD47C49E2JJOM88		DE459 4648		FRE GY Equity	Fresenius US Finance I, Inc.	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001474_CT_FIRB	549300FNRIXIL156M704				0196414D US EQUITY	Gavilon LLC	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001475_CT_FIRB	9C1X8XOOTYY2FNYTVH06				GD US EQUITY	General Dynamics Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001476_CT_FIRB	3C7474T6CDKPR9K6YT90		NYCGECYUS		GNE FP Equity	General Electric Company	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001477_CT_FIRB	2TGYMUGI08PO8X8L6150				GIS US Equity	General Mills, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001478_CT_FIRB	549300PDWRZX0BR28B12		DE471 7789		GM UN Equity	General Motors Holdings LLC	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001479_CT_FIRB	L2EVHWFHVAQK72TMH265		DE427 5413			Georgia-Pacific LLC	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001480_CT_FIRB	549300 2BI0S2ZQUY3437				GT US EQUITY	Goodyear Tire & Rubber Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001481_CT_FIRB	7ZW8QJWVPR4P1J1KQY45				GOOG US EQUITY	Google Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001482_CT_FIRB	ENYF8GB5SMQZ2S506U51		DE2681775		HAL UN Equity	Halliburton Company	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001483_CT_FIRB	KAO98FK89NPNNPQGUZ43		DE0497602		HSC US Equity	Harsco Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001484_CT_FIRB	549300NUB6D2R1ITYR45				HAS US Equity	Hasbro, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001485_CT_FIRB	549300PD0C69OJ0NLB27				766481Z US EQUITY	Hertz Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001486_CT_FIRB	UASVRYNXNK17ULIGK870		DE0097017		AHC GB Equity	Hess Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001487_CT_FIRB	WHKXQACZ14C5XRO8LW03				HPQ US EQUITY	Hewlett-Packard Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001488_CT_FIRB	549300 3STKEZ2S0RNU91				HNZ US EQUITY	HJ Heinz Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001489_CT_FIRB	ISRIPG12PN4EIEOEMW547		DE2061772		HON UN Equity	Honeywell International Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001490_CT_FIRB	KNX4USFCNGPY45LOCE31				4335 HK Equity	Intel Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001491_CT_FIRB	VGRQXHF3J8VDLUA7XE92				IBM US EQUITY	International Business Machines (IBM Corp)	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001492_CT_FIRB	F9HV8ZL85LRIQ6D60098		NVC7491-1980		IGT UN Equity	International Game Technology	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001493_CT_FIRB	824LMFJDH41EY779Q875				IP US EQUITY	International Paper Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001494_CT_FIRB	549300 8JOOJ5VWTRC333					Interpublic Group of Cos	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001495_CT_FIRB	24F61SZD1 8II6ICG6S41					Itron Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001496_CT_FIRB	YB2O5TUONPB3W1X7WJ88				ITT US EQUITY	ITT Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001497_CT_FIRB	KD83 3U13JEIGETBW2749				JAH US EQUITY	Jarden Corp (fka Alltrista Corp)	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001498_CT_FIRB	549300XR6O4ACB0KLV08					JFB Firth Rixson, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001499_CT_FIRB	E0KSF7PFQ210NW18Z391				DE UN Equity	John Deere Capital Corporation	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001500_CT_FIRB	549300G0CFPGEF6X2043		NJ5106301000		JNJ GQ Equity	Johnson & Johnson	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001501_CT_FIRB	3LB2NG8VUULSCV2NO430				JCI US EQUITY	Johnson Controls Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001502_CT_FIRB	LONOZNOJYIBXOHXWD886				K US EQUITY	Kellogg Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001503_CT_FIRB	AGX0G2MXE54NFNNICD28				KU1 US EQUITY	Kentucky Utilities Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001504_CT_FIRB	MP3J6QPYPGN75NVW2S34				KMB UN Equity	Kimberly-Clark Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001505_CT_FIRB	549300PDHUGWPWGOT525		DE2301470			Kinder Morgan Energy Partners, L.P.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001506_CT_FIRB	549300S158BXZWGOX572				3097Z US EQUITY	Koch Industries Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001507_CT_FIRB	549300JF6LPRTRJ0FH50				KSS UN Equity	Kohl's Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001508_CT_FIRB	V1BYR0MM295ZFWYYS367				KRFT US EQUITY	Kraft Foods Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001509_CT_FIRB	GR3KVMWVCR54YWQNXU90		DE0933796		LTD GF Equity	L Brands, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001510_CT_FIRB					LINE US EQUITY	Linn Energy LLC	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001511_CT_FIRB	549300TB9BM9ZXJJNO78		DE4009151		LYV UN Equity	Live Nation Entertainment, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001512_CT_FIRB	DPRBOZP0K5RM2YE8UU08				LMT US EQUITY	Lockheed Martin Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001513_CT_FIRB	WAFCR4OKGSC504WU31E95		NC0087443		LOW UN Equity	Lowe's Companies, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001514_CT_FIRB	2RTSLGQ89VMY18RHX631					Manitowoc Co Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001515_CT_FIRB	1FRVQX2CRLGC1XLP5727		DE3395371		MRO US Equity	Marathon Oil Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001516_CT_FIRB	3BNYRYQHD39K4LCKQF12		DE4750998		MPC UN Equity	Marathon Petroleum Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001517_CT_FIRB	225YDZ14ZO8E1TXUSU86		DE2798413		MAR US Equity	Marriott International, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001518_CT_FIRB	549300731HKHO6GZBS503				4614Z US EQUITY	Mars Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001519_CT_FIRB	549300XMP3KDCKJXIU47		DE0706226		MMC UN Equity	Marsh & McLennan Companies, Inc.	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001520_CT_FIRB	5GCSNMQXHEYA1JO8QN11		DE0585027		MAS US Equity	Masco Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001521_CT_FIRB	AR5L2ODV9HN37376R084		DE3390142		MA US Equity	MasterCard Incorporated	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001522_CT_FIRB	549300VELLG24KHTJ564		DE0673809		MAT US Equity	Mattel, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001523_CT_FIRB	UE2136O97NLB5BYP9H04				MCD US EQUITY	McDonald's Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001524_CT_FIRB	549300WZWOM80UCFSF54		DE2417015		MCK US Equity	McKesson Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001525_CT_FIRB	4DL8C98Z5G5IXZLH3578				MWV US Equity	MeadWestvaco Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001526_CT_FIRB	D56MRZY2INAN94ZONZ37				MDT US EQUITY	Medtronic Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001527_CT_FIRB	4YV9Y5M850BRK1RP0397				MRK US EQUITY	Merck & Co Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001528_CT_FIRB	INR2EJN1ERAN0W5ZP974		WA60041485		MSF NA Equity	Microsoft Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001529_CT_FIRB	549300731LBBH6ZCBE225				TAP US EQUITY	Molson Coors Brewing Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001530_CT_FIRB	549300DV9GIB88LZ5P30		VA05501796		KTF GF Equity	Mondelez International, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001531_CT_FIRB	NONUZEX43GHIPSVDD938		DE3174788		MON US Equity	Monsanto Company	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001532_CT_FIRB	6S552MUG6KGJVEBSEC55		DE0789650		MTLA GF Equity	Motorola Solutions, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001533_CT_FIRB	MOM4570XTJ5YYX7JKH83		DE2977161		NG/ LN Equity	National Grid USA	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001534_CT_FIRB	549300VSP3RIX7FGDZ51				NEM US EQUITY	Newmont Mining Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001535_CT_FIRB	UMI46YPGBLUE4VGNNT48				NEE UN Equity	NextEra Energy Capital Holdings, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001536_CT_FIRB	549300Z2ZSKKGUE3J147				NKE US EQUITY	Nike Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001537_CT_FIRB	ZHUWIE4VK4MIYES0UG62		IN2000033100151		NI UN Equity	NiSource Finance Corp.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001538_CT_FIRB	7D6DIU2QXTUJRFNNJA49		CAC1059173		7201 JT Equity	Nissan Motor Acceptance Corporation	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001539_CT_FIRB	02VFQXG2D1LR5ZH3K186				NBL UN Equity	Noble Energy, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001540_CT_FIRB	549300S3IZB5P35KNV16		WA17807138		JWN US Equity	Nordstrom, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001541_CT_FIRB	RIMU48P07456QXSO0R61				NOC US EQUITY	Northrop Grumman Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001542_CT_FIRB	6B6FQLPMMKB14LX6NY57					Novelis Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001543_CT_FIRB	549300GGJCRSI2TIEJ46				NUE UN Equity	Nucor Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001544_CT_FIRB	IM7X0T3ECJW4C1T7ON55				OXY US EQUITY	Occidental Petroleum	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001545_CT_FIRB	52990006VBKYFQMQJX90		KvK 34311273 0000		OILT UD EQUITY	Oiltanking Finance B.V.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001546_CT_FIRB	HKUPACFHSSASQK8HLS17				OMC US EQUITY	Omnicom Group	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001547_CT_FIRB	1Z4GXXU7ZHVWFCD8TV52		DE2457805		ORCL* MM Equity	Oracle Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001548_CT_FIRB	549300TOPQ8NG4HGVK16					Owens Corning	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001549_CT_FIRB	PH3S12DWZBHHQKVYZ297		WA17700507?		PCAR US Equity	PACCAR Financial Corp.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001550_CT_FIRB	KDTEY8BWE486IKZ3CC07				PCAR US EQUITY	Paccar Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001551_CT_FIRB	SGY07Y7FNYBNLM6Z1M11		OR085297-86		BRK/A US Equity	PacifiCorp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001552_CT_FIRB	549300 2CONDB4N2HKI23				PH US EQUITY	Parker Hannifin Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001553_CT_FIRB	EJCO2581NNVSKAR2JX59		DE2864939		BTU US Equity	Peabody Energy Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001554_CT_FIRB	FJSUNZKFNQ5YPJ5OT455		NC0198463		PEP SE Equity	PepsiCo, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001555_CT_FIRB	765LHXWGK1KXCLTPYQ30				PFE US EQUITY	Pfizer Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001556_CT_FIRB	8YQ2GSDWYZXO2EDN3511					PG&E Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001557_CT_FIRB	HL3H1H2BGXWVG3BSWR90		VA067028 1-5		PM1 SE Equity	Philip Morris International Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001558_CT_FIRB	TWSEY0NEDUDCKS27AH81					Pinnacle West Capital Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001559_CT_FIRB	549300N2O26NW4ST6W55		DE0101728		PB1 US Equity	Pitney Bowes Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001560_CT_FIRB	5MRSWZYSSE4064ED3F25					Plains Exploration & Production Co LP	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001561_CT_FIRB	549300BKPEP01R3V6C59		PA284424		PPG UN Equity	PPG Industries, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001562_CT_FIRB	ZU69GUVJQGZ6Z1UOOO79				PX US EQUITY	Praxair Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001563_CT_FIRB	6S3X7J22E861RNTJSA74				3252Z US EQUITY	President & Fellows of Harvard College	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001564_CT_FIRB	2572IBTT8CCZW6AU4141				PG US EQUITY	Procter & Gamble Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001565_CT_FIRB	5PRBRS5FEH7NREC8OR45		NJ0100802453		PRU US Equity	Prudential Financial, Inc.	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001566_CT_FIRB	PUSS41EMO3E6XXNV3U28				PEG US EQUITY	Public Service Enterprise Group Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001567_CT_FIRB	123WA1MHY1GZXG2YDL90				PVH UN Equity	PVH Corp.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001568_CT_FIRB	8MCWUBXQ0WE04KMXBX50		DE2249088		DGX UN Equity	Quest Diagnostics Incorporated	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001569_CT_FIRB	HO1QNWM0IXBZ0QSMMO20				RL UN Equity	Ralph Lauren Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001570_CT_FIRB	YR6K3WJN0KKLUPZSNL57		DE047 2015		RTN US Equity	Raytheon Company	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001571_CT_FIRB	NKNQHM6BLECKVOQP7O46				RSG US EQUITY	Republic Services Group	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001572_CT_FIRB	PQQ60KVT5SJX0ETQT497				RKT US Equity	Rock-Tenn Company	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001573_CT_FIRB	VH3R4HHBHH12O0EXZJ88				ROK US Equity	Rockwell Automation, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001574_CT_FIRB	549300LJXD867XMVE759				ROP UN Equity	Roper Industries, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001575_CT_FIRB	K2NEH8QNVW44JIWK7Z55		C-38863		RCL NO Equity	Royal Caribbean Cruises Ltd.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001576_CT_FIRB	549300TJCKW4BRXJ1474				RPM US Equity	RPM International Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001577_CT_FIRB	549300VXRTBPBK07QT94				039829 3Z US EQUITY	Ruby Pipeline LLC	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001578_CT_FIRB	ZXJ6Y2OSPZXIVGRILD15		FL590739250		R US Equity	Ryder System, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001579_CT_FIRB	549300NKZ6VCN5P3K723		DE2096948		SWY US Equity	Safeway Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001580_CT_FIRB	RLTHESQ0RNFQJWPBJN60		DE2258732		SGMS UW Equity	Scientific Games International, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001581_CT_FIRB	Q0M0CZB4YN6JZ65WX109				SEE US EQUITY	Sealed Air Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001582_CT_FIRB	PBBKGKLRK5S5C0Y4T545		CAC1991515		SRE US Equity	Sempra Energy	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001583_CT_FIRB	KAF673KJXD92C8KSLU49				SLGN US EQUITY	Silgan Holdings Inc [fka Silgan Corp]	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001584_CT_FIRB	MR92GTD0MJTTTTQDVG45		DE2360269			Simon Property Group, L.P.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001585_CT_FIRB	HHWAT5TDOYZMM26KKQ73				SNA US Equity	Snap-on Incorporated	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001586_CT_FIRB	549300FC3G3YU2FBZD92					Southern Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001587_CT_FIRB	EFWMP121W54QV9MGOP87		DE4116263		SWN US Equity	Southwestern Energy Company	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001588_CT_FIRB	P761FCI0CPOG2418JE10				SPW US Equity	SPX Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001589_CT_FIRB	549300DJ09SMTO561131				SWK US Equity	Stanley Black & Decker, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001590_CT_FIRB	XQM2JJN1IUL7642TU573				SPLS US Equity	Staples, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001591_CT_FIRB	549300Z1OSC4JTBU5137		MI148492		SYK US Equity	Stryker Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001592_CT_FIRB	549300TXO0707 64WUH65				SPWR US EQUITY	Sunpower Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001593_CT_FIRB	YF6ZV0M6AU4FY94MK914				SYMC US Equity	Symantec Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001594_CT_FIRB	5RGWIFLMGH3YS7KW1632				SYY US Equity	Sysco Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001595_CT_FIRB	8WDDFXB5T1Z6J0XC1L66				TGT US Equity	Target Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001596_CT_FIRB	6HL0C5LCIE4TN8UZHL06		DE2980513		TRP UN Equity	TC PipeLines, LP	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001597_CT_FIRB	UUL85LWXB4NGSWWXJQ25				TFX US Equity	Teleflex Incorporated	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001598_CT_FIRB	YAWJZJYEQ7M1SYMOS462		DE2106001		TEX UN Equity	Terex Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001599_CT_FIRB	CMTK1YBYNLPLIS3QU53				TSO US EQUITY	Tesoro Petroleum	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001600_CT_FIRB	549300VFZ8XJ9NUPU221					The Estee Lauder Companies	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001601_CT_FIRB	HCHV7422L5HDJZCRFL38		DE0558016		TMO US Equity	Thermo Fisher Scientific Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001602_CT_FIRB	KNG3XRAA0RHN9H62OK76				TWX US EQUITY	Time Warner Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001603_CT_FIRB	B0135MLPFXZSE70AS573				TKR US EQUITY	Timken Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001604_CT_FIRB	549300V2JRLO5DIFGE82		DE3058821		DTE GF Equity	T-Mobile USA, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001605_CT_FIRB	R1JB4KXN77XFCXOQKV49		DE7324254		TRN US Equity	Trinity Industries, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001606_CT_FIRB	3NWOXIHJSQCX0SM5Z749		DE3589359		TRW US Equity	TRW Automotive Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001607_CT_FIRB	G8NWFN4YP7CR6FOP4886					Tupperware Brands Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001608_CT_FIRB	WD6L6041MNRW1JE49D58				TSN US Equity	Tyson Foods, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001609_CT_FIRB	MYF1DAS6G5WY7PRWCU78		DE0945814		ULVR LN Equity	Unilever Capital Corporation	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001610_CT_FIRB	K1OQBWM7XEOO081DNP29		DE0890080		UAL UN Equity	United Airlines, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001611_CT_FIRB	D01LMJZU09ULLNCY6Z23				UPS US EQUITY	United Parcel Service Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001612_CT_FIRB	JNLUVFYJT1OZSIQ24U47				X UN Equity	United States Steel Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001613_CT_FIRB	I07WOS4YJ0N7YRFE7309				UTX US EQUITY	United Technologies Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001614_CT_FIRB	549300VSXHFQVR770L55		DE4426189			Univar Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001615_CT_FIRB	549300BZXZ66F6DTIF20		VA0016487-1		UVV US Equity	Universal Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001617_CT_FIRB	KOO0397YRO83WY5MGD97				VRX CT Equity	Valeant Pharmaceuticals International	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001618_CT_FIRB	549300XTO5VR8SKV1V74				VLO US EQUITY	Valero Energy Corp	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001619_CT_FIRB	2S72QS2UO2OESLG6Y829				VZ US EQUITY	Verizon Communications Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001620_CT_FIRB	CWAJJ9DJ5Z7P057HV541				VFC US EQUITY	VF Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001621_CT_FIRB	X0ST5BPF0CZCG9FE5OV61				VIA US EQUITY	Viacom Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001623_CT_FIRB	CQKUMNNZVDJLRYV2PT43					Virginia Electric & Power Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001624_CT_FIRB	549300JZ4OKEHW3DPJ59				V US Equity	Visa Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001625_CT_FIRB	549300BMOJ05INE4YK86		DE2669712			Vornado Realty L.P.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001626_CT_FIRB	549300UUPJ2NXDB68M19		DE0911551			VW Credit, Inc.	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001627_CT_FIRB	Y87794H0US1R65VBXU25				WMT US EQUITY	Wal-Mart Stores Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001628_CT_FIRB	7260JQNI6SCF9FHV2392				DIS US EQUITY	Walt Disney Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001629_CT_FIRB	IQN3XTJNANI73KWRED03					Walter Energy Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001630_CT_FIRB	549300YX8JIID70NFS41				WM US EQUITY	Waste Management	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001631_CT_FIRB	3CYEJKBUJZO3UW777J80		DE3797582			WEA Finance LLC	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001632_CT_FIRB	WHENKOULSSK7WUM60H03				WHR US EQUITY	Whirlpool Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001633_CT_FIRB	D3W7PCXCBRQLL17DZ313					World Fuel Services Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001634_CT_FIRB	T4VNTWMFQ7JQB65L7T35		DE3664441		WYN UN Equity	Wyndham Worldwide Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001635_CT_FIRB	LGJNMI9GH8XIDG5RCM61		MN37-AA		XEL US Equity	Xcel Energy Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001636_CT_FIRB	4KF48RN45X1OO8UBLY20				XRX UN Equity	Xerox Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001637_CT_FIRB	6EY4K7ZMF9UX1CU6KC79				XIX GF Equity	Xilinx, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001638_CT_FIRB	549300DF5MV96DRYLQ48				XYL US EQUITY	Xylem Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001639_CT_FIRB	2P2YLDVPES3BXQ1FRB91		DE3343799		ZMH US Equity	Zimmer Holdings, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001640_CT_FIRB	549300HD9Q1LOC9KLJ48				ZTS UN Equity	Zoetis Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001641_CT_FIRB	549300TCO5W5OBTFG721					RETAIL ESTATES NV	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001642_CT_FIRB	549300QSUNKAEBMYJR16					RAVAGO S.A.	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001643_CT_FIRB	549300O3SGMD4K45DN61			BE0404621642		ALCATEL-LUCENT BELL	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001644_CT_FIRB	549300311F9XW7PCY637			BE0403992231		Atlas Copco Airpower	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001645_CT_FIRB	549300PR82EONF1NKE18			BE0473566965		BELFIMA	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001646_CT_FIRB	549300UOBXCS79E82606			BE0404535431		Belgische Scheepvaartmaatschappij-Compagnie Maritime Belge	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001647_CT_FIRB	549300VSM2RG55U2QU15			BE0400853488		BRUSSELS AIRLINES	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001648_CT_FIRB	549300ZLRNTTT9B6384					Carrefour Finance SA	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001649_CT_FIRB	529900P0HVIO9218AU52			BE0422362447		COCKERILL MAINTENANCE & INGENIERIE	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001650_CT_FIRB	549300VWVXR1GOHG0E16			BE0425702910		COFELY FABRICOM sa	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001651_CT_FIRB	5493003N7PPOYDZHG90			BE0400464795		COMPAGNIE D'ENTREPRISES CFE - AANNEMINGSMAATSCHAPPIJ CFE	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001652_CT_FIRB	5299009GDDJ20VCTA286			BE0404411707		CONTINENTAL BENELUX	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001653_CT_FIRB	549300NF0JB6QSGBSV95			BE0413572663		DELDO AUTOBANDEN	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001654_CT_FIRB	549300KT827RUL680A73			BE0428741087		D'IETEREN Treasury	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001655_CT_FIRB	5493000G720YN71E2S86			BE0435305514		DREDGING INTERNATIONAL	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001656_CT_FIRB	529900YOYR5FW12UBJ80			BE0471811661		EDF Luminus	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001657_CT_FIRB	549300F203XBWYK45D98			BE0411515075		Emmaüs vzw	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001658_CT_FIRB	529900T3V512W5JIJF78			BE0406183144		Evonik Degussa Antwerpen	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001659_CT_FIRB	5493006GOR72R0ZYBN98			BE0860409202		EXMAR	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001660_CT_FIRB	529900T1WX2UW1WNHC16			BE0402954628		FLUXYS BELGIUM	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001661_CT_FIRB	529900RL1B6NSLKU7P45			BE0821382439		FLUXYS FINANCE	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001662_CT_FIRB	549300EL1OTYCHBFUV17			BE0442100363		GDF SUEZ CC SCRL	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001663_CT_FIRB	549300AS6JDY8GAUB274			BE0831958211		GDF SUEZ ENERGY MANAGEMENT TRADING	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001664_CT_FIRB	6IM6CQKADLNCQGUEU352			BE0439255986		GEMS Services SA/NV	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001665_CT_FIRB	549300UFHGFY5IOON989			BE0220324117		Gimv	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001666_CT_FIRB	5493004EAZQ20FYJKT70			BE0438202052		greif services belgium	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001667_CT_FIRB	529900 4FBX5DGG463D98			BE0430060188		HERAEUS ELECTRO - NITE INTERNATIONAL	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001668_CT_FIRB	549300TTO3072KC6L60			BE0402220594		Hewlett - Packard Belgium	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001669_CT_FIRB	549300V127GGJFIOCP26			BE0440113348		INTERNATIONAL FINANCE CENTER CFE	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001670_CT_FIRB	549300 2RVRZ1S3CPUI26			BE0428750985		ION BEAM APPLICATIONS S.A	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001671_CT_FIRB	5493007 3JZQL85NE3817			BE0222343301		IVERLEK	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001672_CT_FIRB	549300YEC7519H8CBF72			BE0473587751		J.C. General Services CVBA	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001673_CT_FIRB	549300U0BLKP6Y8LPX16			BE0404778426		Katoen Natie	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001674_CT_FIRB	529900X1VAF3IXDZJ071					LE PEIGNE	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001675_CT_FIRB	549300ROPVHSEKEMW107			BE0807049797		LOCORAIL	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001676_CT_FIRB	549300L6DOLPEQSOI005			BE0405580655		MATEXI afkorting van MAATSCHAPPIJ TOT EXPLOITATIE IMMOBILIEN	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001677_CT_FIRB	549300 7JS0ZHJVBUWP18			BE0456810810		MOBISTAR	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001678_CT_FIRB	549300V3ES7BVGYNRZ58			BE0413630071		N.V BESIX S.A	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001679_CT_FIRB	529900P78BT1RIIYWY69			BE0458885719		NUTRECO CAPITAL	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001680_CT_FIRB	549300XHGK09MEWMOL68			BE0419457296		Ontex bvba	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001681_CT_FIRB	5299009CBE6VJXABZS81			BE0436410522		RAFFINERIE TIRLEMONTOISE - TIENSE SUIKERRAFFINADERERIJ	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001682_CT_FIRB	529900P4SONA6KVTRT86			BE0428343981		RECTICEL INTERNATIONAL SERVICES	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001683_CT_FIRB	529900LK4T42CNH2U882			BE0433475767		S.B. MANAGEMENT AND SERVICES	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001684_CT_FIRB	529900FTYUE9QOXMU884			BE0434284638		SAINT-GOBAIN BENELUX	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001685_CT_FIRB	549300CCKFF44A550J72			BE0400747580		SARENS	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001686_CT_FIRB	549300JTFH1WHCEMIN40			BE0407139583		SD WORX	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001687_CT_FIRB	HB7FFAZI0OMZ8PP8OE26			BE0413330856		Society for Worldwide Interbank Financial Telecommunication	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001688_CT_FIRB	213800IS5GA1OZ8RBM85			BE0473416418		TELENET nv	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001689_CT_FIRB	529900R7MYQQO8CHR962			BE0403063902		TOTAL BELGIUM	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001690_CT_FIRB	529900 3N2SCVNU16O909			BE0403079441		Total Petrochemicals & Refining SA/NV	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001691_CT_FIRB	549300ZSTW3D1UXOXY91			BE0412639681		TRACTEBEL ENGINEERING sa	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001693_CT_FIRB	549300J5X4E65PJHE355			BE0464538245		VPK SERVICES	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001694_CT_FIRB	549300 2MUOV04NSPT571	2796756-1				RBC INVESTOR SERVICES TRUST	CA	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001695_CT_FIRB	549300G6ZUFBJVLAJQ46					MERCURIA ENERGY TRADING SA	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001696_CT_FIRB	5299009K1FINARYDEC72					RENAULT FINANCE SA	CH	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001697_CT_FIRB	549300WZRVQERM819Z90	1141987-6	CH0203923568 5			Schweizerische RÃ¼ckversicherungs-Gesellschaft AG	CH	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001698_CT_FIRB	529900T1Q7PCTSUSRW11	28208 23-9	HRB40498			LBBW Dublin Management GmbH	DE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001699_CT_FIRB	529900GHE5268QPEOH13	25379 92-6	HRB 106727			LIDL IRELAND GMBH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001700_CT_FIRB	529900USFSZYPS075O24	11448 38-8	HRB3790			VOLKSWAGEN FINANCIAL SERVICES AG	DE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001701_CT_FIRB	549300Y5BJOTCMUYT658					ARCELORMITTAL TREASURY SNC	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001702_CT_FIRB	969500KY4MRVCLM9HE48					EDF ENERGIES NOUVELLES	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001703_CT_FIRB	529900QI55ZLJVCMPA71					TOTAL CAPITAL	FR	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001704_CT_FIRB	213800 6E2VG89XLORJ06		02366682			YORKSHIRE WATER SERVICES LIMITED	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001705_CT_FIRB	549300BPQYQ838KE1X51					UNIPEC ASIA COMPANY LIMITED	HK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001706_CT_FIRB	213800SKZTSE2L1BII69					THAMES WATER UTILITIES CAYMAN FINANCE LIMITED	KY	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001707_CT_FIRB	0YQH6LCEF474UTUV4B96		KvK 34313428 0000			ENEL FINANCE INTERNATIONAL N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001708_CT_FIRB	4ME66GO1Q4T87C52WS37		KvK 33134831 0000			GENERAL ELECTRIC INTERNATIONAL INC	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001709_CT_FIRB					1310Z AR Equity	Argentina	AR	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001710_CT_FIRB					1525Z AU Equity	Australia	AU	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001711_CT_FIRB					1480Z AV Equity	Austria	AT	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001712_CT_FIRB					4388 6Z BD Equity	Bangladesh	BD	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001713_CT_FIRB					111136Z BB Equity	Belgium	BE	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001714_CT_FIRB					1323Z BZ Equity	Brazil	BR	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
GG_0001715_CT_FIRB					129225Z BU Equity	Bulgaria	BG	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001716_CT_FIRB					807102Z CN Equity	Canada	CA	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001717_CT_FIRB					457933Z CI Equity	Chile	CL	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001718_CT_FIRB					PRCH CH Equity	China	CN	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001719_CT_FIRB					1153Z CB Equity	Colombia	CO	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001720_CT_FIRB					1040Z CP Equity	Czech Republic	CZ	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001721_CT_FIRB					1271Z DC Equity	Denmark	DK	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001722_CT_FIRB					1083Z EY Equity	Egypt	EG	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001723_CT_FIRB					1000Z ET Equity	Estonia	EE	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001724_CT_FIRB					1306Z FH Equity	Finland	FI	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001725_CT_FIRB					223727Z FP Equity	France	FR	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001726_CT_FIRB					3413Z GR Equity	Germany	DE	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001727_CT_FIRB					1004Z GA Equity	Greece	GR	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001728_CT_FIRB					1182Z HB Equity	Hungary	HU	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001729_CT_FIRB					1504Z IN Equity	India	IN	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001730_CT_FIRB					1133Z IJ Equity	Indonesia	ID	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001731_CT_FIRB					1266Z ID Equity	Ireland	IE	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001732_CT_FIRB					334394Z IT Equity	Israel	IL	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001733_CT_FIRB					2103Z IM Equity	Italy	IT	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001734_CT_FIRB					JAPZ JP Equity	Japan	JP	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001735_CT_FIRB					1001Z KN Equity	Kenya	KE	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001736_CT_FIRB					334460 6Z LR Equity	Latvia	LV	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001737_CT_FIRB					1092Z LH Equity	Lithuania	LT	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
GG_0001738_CT_FIRB					1110Z LX Equity	Luxembourg	LU	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001739_CT_FIRB					1124Z MK Equity	Malaysia	MY	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001740_CT_FIRB					5753Z US Equity	Malta	MT	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001741_CT_FIRB					1426Z MM Equity	Mexico	MX	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001742_CT_FIRB					1096Z MC Equity	Morocco	MA	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001743_CT_FIRB					1533Z NA Equity	Netherlands	NL	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001744_CT_FIRB					4644 3Z NZ Equity	New Zealand	NZ	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001745_CT_FIRB					1233Z NO Equity	Norway	NO	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001746_CT_FIRB					279 379Z PM Equity	Philippines	PH	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001747_CT_FIRB					1084Z PW Equity	Poland	PL	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001748_CT_FIRB					1174Z PL Equity	Portugal	PT	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001749_CT_FIRB					1089Z RO Equity	Romania	RO	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001750_CT_FIRB					4458Z RU Equity	Russia	RU	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001751_CT_FIRB					3344642Z AB Equity	Saudi Arabia	SA	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001752_CT_FIRB					1545Z SP Equity	Singapore	SG	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001753_CT_FIRB					1023Z SK Equity	Slovakia	SK	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001754_CT_FIRB					1091Z SV Equity	Slovenia	SI	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001755_CT_FIRB					5018 4Z SJ Equity	South Africa	ZA	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001756_CT_FIRB					ROKZ KS Equity	South Korea	KR	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001757_CT_FIRB					1841Z SM Equity	Spain	ES	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001758_CT_FIRB					204 283Z EK Equity	Sudan	SD	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001759_CT_FIRB					1179Z SS Equity	Sweden	SE	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001760_CT_FIRB					344758Z SW Equity	Switzerland	CH	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
GG_0001761_CT_FIRB					116657Z TT Equity	Taiwan	TW	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001762_CT_FIRB					1179Z TB Equity	Thailand	TH	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001763_CT_FIRB					114144Z T1 Equity	Turkey	TR	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001764_CT_FIRB					1089Z UZ Equity	Ukraine	UA	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001765_CT_FIRB					334469 8Z UH Equity	United Arab Emirates	AE	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001766_CT_FIRB					615 2Z LN Equity	United Kingdom	GB	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001768_CT_FIRB					335 2Z US Equity	United States	US	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001769_CT_FIRB					1069Z VC Equity	Venezuela	VE	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001770_CT_FIRB					231 715Z VN Equity	Vietnam	VN	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001771_CT_FIRB	ZTMSNXROF84AHWJNKQ93					INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPMENT	US	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001772_CT_FIRB	QKL54NQY28TCDAI75F60					INTERNATIONAL FINANCE CORPORATION	US	Sovereign sample	General governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001773_CT_FIRB	BFXS5XCH7N0Y05NIXW11				353145 4Z NA EQUITY	ABN Amro	NL	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001774_CT_FIRB				CNE1 00000Q43	1 288 HK EQUITY	Agricultural Bank of China	CN	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001775_CT_FIRB	3U8WV1YX2VMUHH7Z1Q21			IE0000197834	ALBK ID EQUITY	ALLIED IRISH BANKS PLC	IE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001776_CT_FIRB	5299009N55YRQC69CN08			GRS015013006	ALPHA GA EQUITY	Alpha Bank	GR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001777_CT_FIRB	JHE42UYNWWTJB8YTTU19			AU000000ANZ3	ANZ AU EQUITY	ANZ	AU	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001778_CT_FIRB	549300CTUU1RFXHQJE44			US0594603039	BBD US EQUITY	Banco Bradesco	BR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001779_CT_FIRB	JU1U6S0DG9YLT7N8ZV32			PTBCP0AM0007	BCP PL EQUITY	BANCO COMERCIAL PORTUGUÊS, SA (BCP OR MILLENNIUM BCP)	PT	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001780_CT_FIRB	QE0Q0253K88YAGNPE356			BRBBASACNOR3	BBAS3 BZ EQUITY	Banco Do Brasil	BR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001781_CT_FIRB	5493006P8PDBI81LC0O96			IT0005002883	BP IM EQUITY	Banco Popolare	IT	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001782_CT_FIRB	9DJT3UXJIJZJ14WXO774			US0605051046	BAC US EQUITY	Bank of America Corp.	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001783_CT_FIRB	549300S3HGCPWVHYZX42			CNE1000001Z5	3988 HK EQUITY	Bank of China	CN	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001784_CT_FIRB				CNE100000205	3328 HK EQUITY	Bank of Communications	CN	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
1N_0001785_CT_FIRB	CO6GC26LCGGRTUES1P55			HK0023000190	23 HK EQUITY	Bank of East Asia Ltd.	HK	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001786_CT_FIRB	Q2GQA2KF6XJ24W42G291			IE0030606259	BKIR ID EQUITY	BANK OF IRELAND	IE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001787_CT_FIRB	NQQ6HPCNCCU6TUTQYE16			CA0636711016	BMO CN EQUITY	Bank of Montreal	CA	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001788_CT_FIRB	WFLLPEPC7FZXENRZV188			US0640581007	BK US EQUITY	Bank of New York Mellon Corp.	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001789_CT_FIRB	L3I9ZG2KFGXZ61BMYR72			CA0641491075	BNS CN EQUITY	Bank of Nova Scotia	CA	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001790_CT_FIRB	549300685QG7DJS55M76			ES0113307021	BKIA SM EQUITY	Bankia	ES	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001791_CT_FIRB	VWMYAEQSTOPNV0SUGU82			ES0113679137	BKT SM EQUITY	BANKINTER	ES	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001792_CT_FIRB	G5GSEF7VJP5I7OUK5573			GB0031348658	BARC LN EQUITY	Barclays Plc	GB	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001794_CT_FIRB	VDYMYTQGZZ6DU0912C88	11031 65-5			BLGZ GR EQUITY	Bayerische Landesbank	DE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001795_CT_FIRB	K8MS7FD7N5Z2WQ51AZ71			ES0113211835	BBVA SM EQUITY	BBVA	ES	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001796_CT_FIRB	A5GWLFH3KM7YV2SFQL84				CCBG BB EQUITY	Belfius (Ex-Dexia bank)	BE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001797_CT_FIRB	R0MUWSFPU8MPRO8K5P83			FR0000131104	BNP FP EQUITY	BNP Paribas	FR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001798_CT_FIRB	9695005MSX1OYEMGDF46				3692594z fp equity	BPCE	FR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001799_CT_FIRB	7CUNS533WID6K7DGFI87			ES0140609019	CABK SM EQUITY	CaixaBank	ES	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001800_CT_FIRB	2IGI19DL77OX0HC3ZE78			CA1360691010	CM CN EQUITY	Canadian Imperial Bank of Commerce	CA	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001801_CT_FIRB				CNE1000001Q4	998 HK EQUITY	China CITIC Bank	CN	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001802_CT_FIRB	5493001KQW6DM7KEDR62			CNE1000002H1	939 HK EQUITY	China Construction	CN	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001803_CT_FIRB				CNE100000SL4	601818 CH EQUITY	China Everbright Bank	CN	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001804_CT_FIRB	549300MKO5B60FHHF558			CNE1000002M1	3968 HK EQUITY	China Merchants Bank	CN	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001805_CT_FIRB	549300HBUGSQD1VCXG94			CNE100000HF9	1988 HK EQUITY	China Minsheng Banking Corp., Ltd.	CN	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001806_CT_FIRB	6SHGI4ZSSLCXXQSBB395			US1729674242	C US EQUITY	Citigroup	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001807_CT_FIRB	851WYGNLUQLFZBSYGB56	11061 39-7		DE000CBK1001	CBK GY EQUITY	Commerzbank	DE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001808_CT_FIRB	MSFSBD3QN1GSN7Q6C537			AU000000CBA7	CBA AU EQUITY	Commonwealth	AU	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
1N_0001809_CT_FIRB	969500TJ5KRTCJQWXH05			FR0000045072	ACA FP EQUITY	Crédit Agricole	FR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001810_CT_FIRB	9695000CG7B84NLR5984				CMUT FP EQUITY	Crédit Mutuel	FR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001811_CT_FIRB	ANGGYXNX0JLX3X63JN86			CH0012138530	CSGN VX EQUITY	Credit Suisse	CH	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001812_CT_FIRB	MAES062Z21O4RZ2U7M96			DK0010274414	DANSKE DC EQUITY	Danske Bank	DK	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001813_CT_FIRB	7LTWFZYICNSX8D621K86	1106989-5		DE0005140008	DBK GY EQUITY	Deutsche Bank	DE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001814_CT_FIRB	549300GKFG0RYRRQ1414			NO0010031479	DNB NO EQUITY	DNB NOR	NO	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001815_CT_FIRB	529900HNOAA1KXQJUQ27	1107041-4		DE0008343104	DGBK GR EQUITY	DZ BANK AG Deutsche Zentral-Genossenschaftsbank	DE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001816_CT_FIRB	JEUVK5RWVJEN8W0C9M24			GRS323003004	EUROB GA EQUITY	EFG EUROBANK ERGASIAS	GR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001817_CT_FIRB	PQOH26KWDF7CG10L6792			AT0000652011	EBS AV EQUITY	Erste Group Bank AG	AT	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001818_CT_FIRB	549300GGF3CSCF5UT761			PTBES0AM0007	BES PL EQUITY	ESPÍRITO SANTO FINANCIAL GROUP, SA (ESFG)	PT	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001819_CT_FIRB	THRNG6BD57P9QWTQLG42			US3167731005	FITB US EQUITY	Fifth Third Bancorp	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001820_CT_FIRB	784F5XWPLTWKTBV3E584			US38141G1040	GS US EQUITY	Goldman Sachs Group	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001821_CT_FIRB	MLU0ZO3ML4LN2LL2TL39			GB0005405286	HSBA LN EQUITY	HSBC Holdings	GB	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001823_CT_FIRB				CNE000001QZ7	601166 CH EQUITY	Industrial Bank of China	CN	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001824_CT_FIRB	549300ZERZU2K9PZDL40			CNE1000003G1	1398 HK EQUITY	Industrial Commercial Bank of China	CN	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001825_CT_FIRB	3TK20IVIUJ8J3ZU0QE75			NL0000303600	INGA NA EQUITY	ING	NL	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001826_CT_FIRB	2W8N8UU78PMDQKZENC08			IT0000072618	ISP IM EQUITY	Intesa	IT	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001827_CT_FIRB	635400DTNHVYGZODKQ93				ILOA ID EQUITY	Permanent TSB Group Holdings Plc	IE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001828_CT_FIRB	BZO2P8KHO2O10H5QQ663			BRITUBACNPR1	ITUB4 BZ EQUITY	Itaú Unibanco Holding	BR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001829_CT_FIRB	8I5DZWZKVSZI1NUHU748			US46625H1005	JPM US EQUITY	JPMorgan Chase & Co.	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001830_CT_FIRB	3M5E1GQGKL17HI6CPN30			DK0010307958	JYSK DC EQUITY	Jyske Bank	DK	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001831_CT_FIRB	213800X3Q9LSAKRUWY91			BE0003565737	KBC BB EQUITY	KBC	BE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001832_CT_FIRB	549300XXMOJSIW8P4769			KR7060000007	060000 KS EQUITY	Kookmin Bank	KR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
1N_0001833_CT_FIRB	B81CK4ES35472RHJ606	1001144-3			2525Z GR EQUITY	Landesbank Baden-Württemberg	DE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001834_CT_FIRB	549300PPXHEU2JF0AM85			GB0008706128	LLOY LN EQUITY	Lloyds Banking Group	GB	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001836_CT_FIRB	4ZHCHI4KYZG2WVRT8631			AU000000MQG1	MQG AU EQUITY	Macquarie	AU	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001837_CT_FIRB	PSNL19R2RXX5U3QWHI44	1012492	343508	IT0000062957	mb im equity	Mediobanca SpA	IT	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001838_CT_FIRB				JP3902900004	8306 JP EQUITY	Mitsubishi UFJ Financial Group	JP	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001839_CT_FIRB	RB0PEZSDGCO3JS6CEU02			JP3885780001	8411 JP EQUITY	Mizuho Financial Group	JP	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001840_CT_FIRB	J4CP7MHCXR8DAQMKIL78			IT0001334587	BMPS IM EQUITY	Monte Dei Paschi	IT	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001841_CT_FIRB	IGJSJL3JD5P30I6NJZ34			US6174464486	MS US EQUITY	Morgan Stanley	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001842_CT_FIRB	F8SB4JFB5YQFRQEH3Z21			AU000000NAB4	NAB AU EQUITY	National Australia Bank	AU	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001843_CT_FIRB	549300XFX12G42QIKN82				0916972D LN EQUITY	Nationwide Building Society	GB	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001845_CT_FIRB	549300B3CEAHYG7K8164			JP3762600009	8604 JP EQUITY	Nomura Holdings	JP	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001846_CT_FIRB	D5NHHQ2B9X5N6OUJ1236	11248 64-8			2531Z GR EQUITY	Norddeutsche Landesbank	DE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001847_CT_FIRB	6SCPQ280AIY8EP3XFW53			SE0000427361	NDA SS EQUITY	Nordea	SE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001848_CT_FIRB	549300GLF98S992BC502			US6658591044	NTRS US EQUITY	Northern Trust Corp.	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001849_CT_FIRB	743700 3B5WFBOIEFY714					OP Osuuskunta	FI	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001850_CT_FIRB	CFGNEKW0P8842LEUIA51			US6934751057	PNC US EQUITY	PNC Financial Services Group	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001851_CT_FIRB	DG3RU1DBUFHT4ZF9WN62				682055Z NA EQUITY	Rabobank	NL	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001852_CT_FIRB	EVOYOND2GGP3UHGGE885			AT0000606306	RBI AV EQUITY	Raiffeisen Zentralbank Österreich AG	AT	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001853_CT_FIRB	ES7IP3U3RHIGC71XBU11			CA7800871021	RY CN EQUITY	Royal Bank of Canada	CA	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001854_CT_FIRB	2138005O9XJIJN4JPN90			GB00B7T77214	RBS LN EQUITY	Royal Bank of Scotland	GB	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001856_CT_FIRB	549300 6QMFDDMYWIAM13			ES0113900J37	SAN SM EQUITY	Santander	ES	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001857_CT_FIRB	549300WE6TAF5EEWQS81			RU0009029540	SBER RX EQUITY	Sberbank	RU	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001858_CT_FIRB	F3JS33DE16XQ4ZBPTN86			SE0000148884	SEBA SS EQUITY	SEB	SE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
1N_0001859_CT_FIRB				CNE000001 1B7	600000 CH EQUITY	Shanghai Pudong Development Bank	CN	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001860_CT_FIRB	O2RNE8IBXP4R0TD8PU41			FR0000130809	GLE FP EQUITY	Société Générale	FR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001861_CT_FIRB	U4LOSYZ7YG4W355F2G91			GB0004082847	STAN LN EQUITY	Standard Chartered Group	GB	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001863_CT_FIRB	549300 1JZ37UBBZF6L49			INE062A01012	SBIN IN EQUITY	State Bank of India	IN	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001864_CT_FIRB	549300ZFEEJ2IP5VME73			US8574771031	STT US EQUITY	State Street Corp	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001865_CT_FIRB				JP3890350006	8316 JP EQUITY	Sumitomo Mitsui Financial Group	JP	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001866_CT_FIRB	7E1PDLW1JL6TS0BS1G03			US8679141031	STI US EQUITY	SunTrust Banks Inc.	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001867_CT_FIRB	NHBDILHZTYCNBV5UYZ31			SE0000193120	SHBA SS EQUITY	Svenska Handelsbanken	SE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001868_CT_FIRB	M312WZV08Y7LYUC71685			SE0000242455	SWEDA SS EQUITY	Swedbank	SE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001869_CT_FIRB	GP5DT10VX1QRQUKVBK64			DK0010311471	SYDB DC EQUITY	Sydbank	DK	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001870_CT_FIRB					NORZ JP EQUITY	The Norinchukin Bank	JP	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001871_CT_FIRB	PT3QB789TSUIDF371261			CA8911605092	TD CN EQUITY	Toronto-Dominion Bank	CA	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001872_CT_FIRB	N1GZ7BBF3NPBGI976H15			US9029733048	USB US EQUITY	U.S. Bancorp	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001873_CT_FIRB	8156009796 4CBDAED282				UBI IM EQUITY	UBI Banca	IT	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001874_CT_FIRB	BFM8T61CT2L1QCEMIK50				UBSN VX EQUITY	UBS	CH	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001875_CT_FIRB	549300TRUWO2CD2G5692			IT0004781412	UCG IM EQUITY	Unicredit	IT	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001876_CT_FIRB	IO66REGK3RCBAMA8HR66			SG1M31001969	UOB SP EQUITY	United Overseas Bank Ltd.	SG	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001877_CT_FIRB				RU000A0JP5V6	VTBR RX EQUITY	VTB Bank	RU	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001878_CT_FIRB	PBLD0EJDB5FWOLXP3B76			US9497461015	WFC US EQUITY	Wells Fargo & Company	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001879_CT_FIRB	EN5TNI6CI43VEPAMHL14			AU000000WBC1	WBC AU EQUITY	Westpac	AU	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001880_CT_FIRB				KR7053000006	053000 ks equity	Woori Finance Holding	KR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001881_CT_FIRB	213800ZY3WMK6RZS8H90					NATIONAL BANK OF ABU DHABI	AE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001882_CT_FIRB	A6NZLYKYN1UV7VVGFX65			BE0404453574		Argenta Spaarbank NV/SA	BE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
1N_0001883_CT_FIRB	529900WPR59SSV2AOJ29			BE0414392710		BNP Paribas Fortis Factor	BE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001884_CT_FIRB	KGCEPHLVVKVRZYO1T647			BE0403199702		BNP PARIBAS FORTIS SA/NV	BE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001885_CT_FIRB	549300OZ46BRLZ8Y6F65			BE0429875591		Euroclear Bank SA/NV	BE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001886_CT_FIRB	JLS56RAMYQZECFUF2G44			BE0403200393		ING BELGIUM SA/NV	BE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001887_CT_FIRB	549300SQOCP58OLEN998			BE0404453475		Investar	BE	Institutions sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001888_CT_FIRB	6B2PBRV1FCJDMR45RZ53			BE0462920226		KBC BANK NV	BE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001889_CT_FIRB	Q5BP2UEQ48R75BOTCB92					Ceskoslovenska obchodni banka as	CZ	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001890_CT_FIRB	KR6LSKV3BTSJRD41IF75	29001 64-1	64948242			UNICREDIT CZ|SK PRA	CZ	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001891_CT_FIRB	2ZCNRR8UK83OBTEK2170	1103210-9	HRB42148			Unicredit Bank AG	DE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001892_CT_FIRB	529900GJD3OQLRZCKW37	11347 92-9	HRB1819			VOLKSWAGEN BANK GMBH	DE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001893_CT_FIRB	CXW2O4H2U3MBVXMY1773					NORDEA BANK FINLAND PLC	FI	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001894_CT_FIRB	969500VHCVGOH0RM3X42					AXA CORPORATE SOLUTIONS ASSURANCE	FR	Institutions sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001895_CT_FIRB	549300WCGB70D06XZS54					BNP Paribas Securities Services	FR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001896_CT_FIRB	1VUV7VQFKUOQSJ21A208					CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK	FR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001897_CT_FIRB	F4G136OIPBYND1F41110					DEXIA CREDIT LOCAL	FR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001898_CT_FIRB	KX1WK48MPD4Y2NCUIZ63					NATIXIS SA	FR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001899_CT_FIRB	QP3XKRKS0CX2T3O07L95		02857033			CARGILL GLOBAL FUNDING PLC	GB	Institutions sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001900_CT_FIRB	549300ZT0RVWCG8T4L55		03196171			CLERICAL MEDICAL INVESTMENT GROUP LTD	GB	Institutions sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001901_CT_FIRB	TXDSU46SXBWIGJ8G8E98		00995939			RBC EUROPE	GB	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001902_CT_FIRB	0LC1OXN013FUKQASJB58	14660 50-0				ROYAL BANK OF CANADA (CHANNEL ISLAND) LIMITED	GG	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001903_CT_FIRB	2HI3YI5320L3RW6NJ957	1116658-4				THE HONGKONG AND SHA	HK	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001904_CT_FIRB	N1FBED5J41VKZLO2475				3445100Z ID Equity	CITIBANK EUROPE PLC	IE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001905_CT_FIRB	HRRVUBV0XN84YQZT6245			XS0227637500		DEPFA BANK PLC-DUBLIN HEAD OFFICE	IE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
1N_0001906_CT_FIRB	EQYXK86SF381Q21S3020				3459384Z LN Equity	MERRILL LYNCH INTERNATIONAL BANK LIMITED	IE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001907_CT_FIRB	549300F99IL9YJDWH369	1105105-9				HSBC BANK MIDDLE EAST LIMITED	JE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001908_CT_FIRB	C3GTMMZJHMY46P4OIX74	1123361-6	0199010088 46			THE BANK OF TOKYO-MITSUBISHI UFJ LTD-TOKYO HEAD OFFICE	JP	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001909_CT_FIRB	549300OL514RA0SXJJ44		B9248			CLEARSTREAM BANKING S.A.	LU	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001910_CT_FIRB	549300 6YXS1U5GIHE750					European Investment Bank	LU	Institutions sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001911_CT_FIRB	549300X34UUBDEUL1Z91				XHB GR EQUITY	HSBC BANK MALTA PLC	MT	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001912_CT_FIRB	G8ZTNESVNKW4NN761W05		KvK 33170459 0000			ABN AMRO CLEARING BANK NV	NL	Institutions sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001913_CT_FIRB	X3CZP3CK64YBHON1LE12		KvK 33002587 1594			THE ROYAL BANK OF SCOTLAND NV-AMSTERDAM HEAD OFFICE	NL	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001914_CT_FIRB	HZSN7FQBPO5IEWYIGC72					ANZ BANK NEW ZEALAND LTD-AUCKLAND HEAD OFFICE	NZ	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001915_CT_FIRB	54930044PULMORCKB765					SAUDI ARABIAN MONETARY AGENCY	SA	Institutions sample	Central banks	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001916_CT_FIRB	CWZ8NZDH5SKY12Q4US31					Citibank AS	TR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001917_CT_FIRB	B4TYDEB6GKMZO031MB27					Bank of America NA	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001918_CT_FIRB	HPFHU0OQ28E4N0NFVK49					BANK OF NEW YORK MELLON	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001919_CT_FIRB	E57ODZWZ7FF32TWEFA76					Citibank NA	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001920_CT_FIRB	7H6GLXDRUGQFU57RNE97		KvK 33278302 0000			JPMorgan Chase Bank N	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001921_CT_FIRB	571474TGEMMWANRLN572	1203023-5				STATE STREET BANK AND TRUST COMPANY BOSTON - MASSACHUSETTS	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000001_CT_AIRB		1040	58237v		0296104D AV EQUITY	ALPINE Bau GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000002_CT_AIRB	529900 5VO3GJ18GL5F14	8670870	310593f			AMAG Austria Metall AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000003_CT_AIRB	549300VZKC61IR5U8G96	26972	50935f	AT0000730007	ANDR AV EQUITY	ANDRITZ AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000004_CT_AIRB	529900LMT1BYSE62HI88			LHA GF Equity		AUSTRIAN AIRLINES AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000005_CT_AIRB	5299004QD601B8U1HD44	131830	109445z			Austrian Gaming Industries GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000006_CT_AIRB	529900J7EWWGQ375DL84	2410	53507m			AVL List GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000007_CT_AIRB		226424	58036y			Bauunternehmung Granit Gesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000008_CT_AIRB		160431	89102h			BENE AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000009_CT_AIRB	529900ZAFSOBVFCKF263		319670d		045 6855 D AV EQUITY	Benteler International Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000010_CT_AIRB	5299000SY4448XU04857	847216	86959g			CAG Holding GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000011_CT_AIRB	5299003V84MVB5A3C324	5762600	231192p			CARBONES HOLDING GMBH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000012_CT_AIRB	529900G8XM6H1XVZBJ73	67504	99639d			Casinos Austria Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000013_CT_AIRB	529900VN62L73X2OJX85	5200326	212163f			conwert Immobilien Invest SE	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000014_CT_AIRB		7161956	270027z			DCM DECOmetal GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000015_CT_AIRB		76350	67493f			dm drogerie markt GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000016_CT_AIRB	5299002NFQKOBT1E8569	3570614	156765m			DO & CO Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000017_CT_AIRB	5299004ARAOQMGTWC113	125709	70342w			Doppelmayr Seilbahnen GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000018_CT_AIRB	549300600U4XOVED1T359					OMV Gas Marketing & Trading GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000019_CT_AIRB	529900WJZJAEI0VBLP60					Egger Holzwerkstoffe GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000020_CT_AIRB	529900484A4N0S24VG982	159026	42973x			Iglo Leuchten GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000021_CT_AIRB	529900N8OA1GVSR3R946	30988	76532y			Energie AG Oberösterreich	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000022_CT_AIRB	529900BMJPGUGAFYYAV45	6106	126805d			Energie Burgenland AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000023_CT_AIRB	529900WID59A60HHYX13	2795493	145825z			Erber Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000024_CT_AIRB	529900P4JZBFEVNEAE60				EVN AV Equity	EVN AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000025_CT_AIRB		9907106	347483f			Felbermayr Holding GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000026_CT_AIRB	549300FQ2ILBH7DJ6145	1754530	42984m			Flughafen Wien Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000027_CT_AIRB	529900RJAN0LNMW7Q775	1312138	89381v			HABAU Hoch- und Tiefbaugesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000028_CT_AIRB	5299000X53SAWQMDF706	58114	26451z			Hofer Kommanditgesellschaft	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000029_CT_AIRB		1640348	47654f			Hyundai Import Gesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000030_CT_AIRB	529900RQJADHH91ABP14	2777363	144991y			Infineon Technologies Austria AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000031_CT_AIRB	529900DSSMPIR6R3GO43	130311	64543t			J. u. A. Frischeis Gesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000032_CT_AIRB	5299008ARRNJFPBNTM78	4155033	178368g			Kapsch BusinessCom AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000033_CT_AIRB	529900A9NX1TM65N4176	21369	99133i			KELAG-Kärntner Elektrizitäts-Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000034_CT_AIRB		1376136	94579m			Leiner Immobilien GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000035_CT_AIRB		25798	32725a			Leyrer + Graf Baugesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000036_CT_AIRB		1216520	106825x			Management Trust Holding Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000037_CT_AIRB	529900JYVV57QBKV9G11	1991078	35673k			MFC Commodities GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000038_CT_AIRB	529900WFARKZGRCQ8652					MONTANA TECH COMPONENTS GMBH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000039_CT_AIRB	213800CUWJ54846X6779	1760513	40450k			Montanwerke Brixlegg Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000040_CT_AIRB	529900UUANUJ60MNMX97		71396w		7716424Z AV EQUITY	ÖBB - Infrastruktur Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000041_CT_AIRB	529900UOHXZ1BIORCV04	6467385	248742y			ÖBB-Personenverkehr Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000042_CT_AIRB	529900B76VL5KG71J029	6515541	250198p			ÖBB-Postbus GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000043_CT_AIRB	529900UZY47TEIFNF978	6496644	249666g			ÖBB-Produktion Gesellschaft mbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000044_CT_AIRB	549300V62YJ9HT1R1486		93363z	AT0000743059	OMV AV EQUITY	OMV Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000045_CT_AIRB		3512231	154148p			Österreichische Bundesforste AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000046_CT_AIRB	529900IFAV83BX8O1O91	526819	33393h	AT0000758305	PAL AV EQUITY	PALFINGER AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000047_CT_AIRB		957313	115289v			QuadraCir AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000048_CT_AIRB	5299000HTNHA5ACH9N32	1074393	56247t		495680Z AV EQUITY	Red Bull GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000049_CT_AIRB	529900ENFTO28GS3KF76	1813722	78563i			Rohöl-Aufsuchungs Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000050_CT_AIRB	529900SU4ZMMSYUJ5G02	7113951	267218v			ROXCEL Handelsgesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000051_CT_AIRB	549300C4S664YT7T556	38229	51350s			Salzburg AG für Energie, Verkehr und Telekommunikation	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000052_CT_AIRB	549300XBCUMUR5CI0181					Sappi Papier Holding GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000053_CT_AIRB	5299002XAOMQWAIZMA51	271020	128056v			Schmid Industrieholding G.m.b.H.	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000054_CT_AIRB	529900 21T5LVTQOGSU18	39594	60562m			Siemens Aktiengesellschaft Österreich	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000055_CT_AIRB	529900 20W1PPT01HC0V31					Steinhoff Europe AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000056_CT_AIRB	529900TYYSRJH2VJSP60	421065	88983h	AT0000000STR1	STR AV EQUITY	Strabag SE	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000057_CT_AIRB	529900BTWJ6SIS1J5854	5880980	235264b			SWARCO AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000058_CT_AIRB	529900SCL1LJL8PZNI48	501247	83175t			Swietelsky Baugesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000059_CT_AIRB	529900V54UV5XQUK5585		FN155563W		TKA AV Equity	Telekom Finanzmanagement GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000060_CT_AIRB	529900OOW8ELHOXWZP82				UN9 GS Equity	UNIQA Insurance Group AG	AT	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000061_CT_AIRB	549300IEXHQIB5POT565	3734340	162844b			VAMED ENGINEERING GmbH & CO KG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000062_CT_AIRB	5299006UDSEJCTTEJS30	45926	76023z	AT0000746409	VER AV EQUITY	VERBUND AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000063_CT_AIRB	529900ZAXBMQDIWPNB72	2147807	66209t	AT0000937503	VOE AV EQUITY	voestalpine AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000064_CT_AIRB	5299008VQJD65XCUPR16	113477 0-5	HRA661038		6830553Z AV EQUITY	Voith Turbo GmbH & Co. KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000065_CT_AIRB	529900VXIFBHO0SW2131	46434	77676f	AT0000831706	WIE AV EQUITY	Wienerberger AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000066_CT_AIRB	529900OS67T49AW45S74	194255	121150m		665707ZAV EQUITY	WIENERBERGER FINANZ SERVICE GMBH	AT	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000067_CT_AIRB	529900OJFTLS1RYWIF55	9565779	336561v			XXXLutz KG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000068_CT_AIRB	529900IIODYNYAZ2ID26					ZUMTOBEL AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000069_CT_AIRB	54930002QM8QVWM556E14					Amcor Ltd	AU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000070_CT_AIRB	WZE1WSENV6JSZFK0JC28				BHP AU EQUITY	BHP Billiton Ltd	AU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000071_CT_AIRB					602655 0Z AU EQUITY	Coates Group Pty Ltd (Ex-Ned Group Holdings Pty Ltd)	AU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000072_CT_AIRB	JOR7RJTXUXBRJ4UA5G70				CCL AT Equity	Coca-Cola Amatil Limited	AU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000073_CT_AIRB	549300HPMK7UWN02N804		PA3337938		CWN AT Equity	Crown Group Finance Limited	AU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000074_CT_AIRB					LEI AU EQUITY	Leighton Holdings Ltd	AU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000075_CT_AIRB	ACMHD8HWFMFUIQQ8Y590				MQG AU EQUITY	Macquarie Group Ltd	AU	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000076_CT_AIRB	ZSN21WNPYW6ISMRUC664				ORG AU EQUITY	Origin Energy Ltd	AU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000077_CT_AIRB	5493008XVFHYYV0YHN70				HUWA GF Equity	Powercor Australia, LLC	AU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000078_CT_AIRB	YLXNW6T16QSK1H8H0N82				QAN AU EQUITY	Qantas Airways Ltd	AU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000079_CT_AIRB			520433129		SPT AU EQUITY	Spotless Holding SAS	AU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000080_CT_AIRB	PCTXNQGRJVR3OG33JG65				TLS AT Equity	Telstra Corporation Limited	AU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000081_CT_AIRB	549300I3L32ZX9557S85				WES AU EQUITY	Wesfarmers Ltd	AU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000082_CT_AIRB	QNWEWQBS7HP85QHXQL92					Woolworths Ltd	AU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000083_CT_AIRB	G05OZ4J4E05KDATL0J93					AG Insurance	BE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000084_CT_AIRB	549300IHBDUTUNQJJB79	16342			AGFB BB EQUITY	Agfa-Gevaert NV	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000085_CT_AIRB	549300N22C0GCT5BUD97	26198				AJINOMOTO OMNICHEM	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000086_CT_AIRB		116163				ALBELEC	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000087_CT_AIRB		225626				ALCATAN	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000088_CT_AIRB	549300H3828EMEXB082				ABI BB EQUITY	Anheuser-Busch InBev NV/SA [ABInBev]	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000089_CT_AIRB	549300BKDDQ56JWCBT72	1098030				AQUAFIN	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000090_CT_AIRB	549300B4HNIJSAWU1C95	1138391				ARPAL MANAGEMENT	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000091_CT_AIRB	213800R1F1EJYM4ICO85		444734706	BE0444734706		Barry Callebaut Services	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000092_CT_AIRB	549300CWRXC5EP004533				BELG BB Equity	Belgacom S.A.	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000093_CT_AIRB	549300R918GUZLNIV408		890082292			Brussels Airport Company S.A./N.V.	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000094_CT_AIRB		43287				CENTRE HOSPITALIER CHRETIEN	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000095_CT_AIRB		81095				CHAUSSURES CECIL	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000096_CT_AIRB	549300IP2F5TKUC0GF38	82988				CHEMITEX	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000097_CT_AIRB	549300TM914CSF6KI389	149177			COFB BB EQUITY	COFINIMMO	BE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000098_CT_AIRB		184723				COLLIGNON ENG.	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000099_CT_AIRB		201775				COMPAGNIE BELGE D'INVESTISSEMENT COMMERCIAL	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000100_CT_AIRB	213800DMG7PUQHNO388			BE0401641663		Louis Delhaize - Compagnie franco-belge d'Alimentation	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000101_CT_AIRB		255648				DOD	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000102_CT_AIRB		1145532				EDIFICIO	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000103_CT_AIRB	T0YOOBZO4L6YAD6SAV65	14206	403170701		ELEB BB EQUITY	ELECTRABEL	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000104_CT_AIRB	549300JC3HI3K7ZSYU66	1329681				ELEM	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000105_CT_AIRB	549300S1MP1NFDIKT460			BE0476388378	ELI BB Equity	ELIA SYSTEM OPERATOR	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000106_CT_AIRB	5493001XW6MSHRMFLU28				ENI GY Equity	eni finance international SA	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000107_CT_AIRB	549300VO7PUETX031S03	10309		BE0860004176		ETEXCO SA	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000108_CT_AIRB		13771				ETS DESIMONE	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000109_CT_AIRB	529900S3AH5LF0YZWD07					Euler Hermes Europe	BE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000110_CT_AIRB	549300D8ORYON74MEJ03	18181			EURN BB EQUITY	Euronav NV	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000111_CT_AIRB	8RDWFWPP4PLMZ5PPQH32					Fluxys G SA	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000112_CT_AIRB		25281				G EN J VAST GOED	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000113_CT_AIRB		65807				HOET TRUCKING & RENTING	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000114_CT_AIRB	549300M48VNC2Z0MDG47	71844				HOTTLET FROZEN FOODS	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000115_CT_AIRB	549300GR6U0KHJD7DG07					IKEA SERVICE CENTRE N.V.	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000116_CT_AIRB		84089				INTERNATIONAL ORE ET FERTILIZER BELGIUM	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000117_CT_AIRB		85640				JEAN WAUTERS-ACIERS SPECIAUX	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000118_CT_AIRB		111717				M.G.S.	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000119_CT_AIRB	549300I4FKZI586397240					Magotteaux International SA	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000120_CT_AIRB	549300Q80KFPKZC6BQ79	144096				MENOUQUIN	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000121_CT_AIRB		166601				N.V BESIX S.A	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000122_CT_AIRB	549302HHHFTG6G3BG36			BE0431676229	OMEBB EQUITY	OMEGA PHARMA	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000123_CT_AIRB		168945				OPIO	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000124_CT_AIRB		192350				PHARMACIES SERVAIS	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000125_CT_AIRB	549300641CEXFA8M0W31	202291		BE0405747040		PRAYON	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000126_CT_AIRB		204834				PRO CONCEPT M P J	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000127_CT_AIRB	549300NMIBTX17HWF142	233001				RARE GEMS	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000128_CT_AIRB	549300X72GEQB1X8K911	247664				ROULARTA MEDIA GROUP	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000129_CT_AIRB	529900PY79CWSUGVK810	249233				S.A. CORMAN	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000130_CT_AIRB	549300O3VKWJUM16UI64	257312				SAMIR GEMS	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000131_CT_AIRB	213800WWE8U6DC99NP03					SCR Sibelco NV	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000132_CT_AIRB		257564				SEADCO	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000133_CT_AIRB	213800WDGKCVWZAN1N02	1051701	465409265		0790057D BB EQUITY	SILFIN NV	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000134_CT_AIRB		294964				SOBEMO	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000135_CT_AIRB		302642				SOCIETE ANONYME DE VENTE DES EQUIPEMENTS TRANE	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000136_CT_AIRB	549300BB5CXGL9YV0D53	303429				SOCIETE COOPERATIVE AGRICOLE DE LA MEUSE	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000137_CT_AIRB		303783				SOCIETE D'APPLICATIONS ET DE TRAVAUX	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000138_CT_AIRB	549300MMV180RTBP3O28	556814			SOLB BB EQUITY	Solvay SA	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000139_CT_AIRB		923107				TEAM KALORIK GROUP	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000140_CT_AIRB	549300ZKLIF7RP6EH823			BE0412101728	TESB BB EQUITY	Tessenderlo Chemie	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000141_CT_AIRB		953398				TEX ALLIANCE	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000142_CT_AIRB		1044409				TOP-TEX BENELUX	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000143_CT_AIRB	2138008J191VLSGY5A09				UCB BB EQUITY	UCB SA	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000144_CT_AIRB	529900F3AIQECS8ZSV61				UMI BB EQUITY	Umicore SA	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000145_CT_AIRB	5493008MCDJ4Y6D5S104	1113512				UNISTEEL	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000146_CT_AIRB		1140588				UNIVERSITE LIBRE DE BRUXELLES	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000147_CT_AIRB	549300TRHV6F6IE14H93	1159858		BE0404060032		Van Hool nv	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000148_CT_AIRB		1231271				VASTGOED MANAGEMENT ASSOCIATIE	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000149_CT_AIRB	529900RAZGQHX0VFTK05					Volkswagen Group Services S.A.	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000150_CT_AIRB	549300NWW2UDYHH65J03	1911623				WILDO PROPERTIES	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000151_CT_AIRB	5299007TSQVOLXOABA65	1364744				ZF WIND POWER ANTWERPEN	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000152_CT_AIRB	4P8GJCF52NVFW7UL4C95		18630		ACE US Equity	ACE Tempest Reinsurance Ltd.	BM	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000153_CT_AIRB	549300J3KKX1PEJGDW36				ACGL US Equity	Arch Reinsurance Ltd.	BM	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000154_CT_AIRB	UNZWILHE4KMRP9K2L524		34678		NCLH UW Equity	NCL Corporation Ltd.	BM	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000155_CT_AIRB	V5EGRCZCH7FN6WX41891				OEH UN Equity	Orient-Express Hotels Ltd.	BM	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000156_CT_AIRB	549300F7ZDOIMR4PZW67				IPG US Equity	Pacnet Limited	BM	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000157_CT_AIRB	V7TL7UQFHNWUEMDZ3X02				RNR US Equity	Renaissance Reinsurance Ltd.	BM	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000158_CT_AIRB	549300I8CA3NMHYEVT131					VimpelCom Ltd.	BM	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000159_CT_AIRB				BMG455841020		HAL TRUST	BM	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000160_CT_AIRB	549300IQYTIDILBVYO18					Companhia Brasileira de Aluminio	BR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000161_CT_AIRB	549300TH5Q6VRP8OT012				ABI1LI Equity	Companhia de Bebidas das Americas (AmBev)	BR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000162_CT_AIRB	549300EM51WYXFHUY333					Embraer S.A.	BR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000163_CT_AIRB					FIBR3 BZ EQUITY	Fibria Celulose SA	BR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000164_CT_AIRB	549300OJ801JZRCMFE49				XPBR SQ Equity	Petroleo Brasileiro S.A. - PETROBRAS	BR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000165_CT_AIRB					VALE5 BZ EQUITY	Vale SA	BR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000166_CT_AIRB	LXVM6T3LO7QIZ8LUZ688					Votorantim Cimentos S.A.	BR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000167_CT_AIRB	5S53547PRDP469JRO238		2880814		AGU CT Equity	Agrium Inc.	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000168_CT_AIRB	4B4HI3CGXMBDC0G6BM51				AC/A CT Equity	Air Canada	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000169_CT_AIRB	549300OSW32RVX8CCZ87				ANCUF PQ Equity	Alimentation Couche-Tard Inc.	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000170_CT_AIRB	DR5LKEURSR8SXLM64266		7501889		ALA CT Equity	AltaGas Ltd.	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000171_CT_AIRB	0O4KBQCJZX82UKGCBV73				ABX CN EQUITY	Barrick Gold Corp	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000172_CT_AIRB	549300119203PRB5KR45				BCE CT Equity	BCE Inc.	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000173_CT_AIRB	549300VPM8ERH1Q42198					Bell Canada	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000174_CT_AIRB	W713VLU8EHQY34Z36697				BBD/B CN EQUITY	Bombardier Inc	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000175_CT_AIRB	36ZUFRRMJERSM4Q05289		746053		BPO CT Equity	Brookfield Office Properties Inc.	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000176_CT_AIRB	3SU7BEP7TH9YEQOZCS77				CNI UN Equity	Canadian National Railway Company	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000177_CT_AIRB	549300 8IGIA1HJMDJS40		1722453		CNQ CT Equity	Canadian Natural Resources Limited	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000178_CT_AIRB	NXIVWPYOIVYXFF6WCZ47				CVE CN EQUITY	Cenovus Energy Inc	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000179_CT_AIRB	549300WSRCZY73ZG3090		003267116 6000 5			CGI GROUP INC.	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000180_CT_AIRB	XYSJJOU3HNVROZWNA008				UFS CT Equity	Domtar Corporation	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000181_CT_AIRB	98TPTUM4IVMFCZBCUR27				ENB CN EQUITY	Enbridge Inc	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000182_CT_AIRB	CZ72ZHBVKZXQRV3XFE26				ECA CN EQUITY	Encana	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000183_CT_AIRB	549300679TRDUXPT7415		206654303			EPCOR Utilities Inc.	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000184_CT_AIRB	I2YOHH65IBBT53JFYQ52				G CT Equity	Goldcorp Inc.	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000185_CT_AIRB	B1EEF6ML54YDWRC6ZK53		2015335496			Harvest Operations Corp.	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000186_CT_AIRB	549300UEBMAQDN0K0R06				K CN EQUITY	Kinross Gold Corp	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000187_CT_AIRB	95RWVLFZX6VGDZNNTN43				MG CN EQUITY	Magna International Inc	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000188_CT_AIRB	6Q7WW7FQZR6X22IL2179					Nexen Energy ULC	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000189_CT_AIRB	549300O4ZJZZOHH4H804		357286 2		NBD CT Equity	Norbord Inc.	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000190_CT_AIRB	5493007MIXGU5E55ZJ25					NOVA Chemicals Corporation	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000191_CT_AIRB	549300HDLRTPBQU69P29				BIN CT Equity	Progressive Waste Solutions Ltd.	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000192_CT_AIRB	549300A0QNNPY14D9106				SCC CT Equity	Sears Canada Inc.	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000193_CT_AIRB	3XCBVWUPHGIBZ5GF7TY15				SU CN EQUITY	Suncor Energy Inc	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000194_CT_AIRB	NQWTWUILIPK7V7N5Y468				TLM CN EQUITY	Talisman Energy Inc	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000195_CT_AIRB	T8KI5SQ2JRWHL7XY0E11				TCK/B CN EQUITY	Teck Resources Ltd [Ex-Teck Cominco Ltd]	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000196_CT_AIRB	YHKQM2RIPKZYOZ6RVZ46				TK US Equity	Teekay Corporation	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000197_CT_AIRB	L2TEUTQ8OSHMJWVLCE40				T CT Equity	TELUS Corporation	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000198_CT_AIRB	549300561UZND4C7B569		884903		TOC GF Equity	Thomson Reuters Corporation	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000199_CT_AIRB	HJZQGXYTVV2NWJZLPW74				TOM GY Equity	Toyota Credit Canada Inc.	CA	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000200_CT_AIRB	5BV011623 1JPDAPMGH09				TRP UN Equity	TransCanada PipeLines Limited	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000201_CT_AIRB	PRAQ4VOSFIK7OQ8Z2512		4406354		VALE3 BS Equity	Vale Canada Limited	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000202_CT_AIRB	WT03B8BB1IX8W19ZGV02					Vermilion Energy Inc.	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000203_CT_AIRB	549300WHE4O6UJ2KU013					Yamana Gold Inc	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000204_CT_AIRB	5493003DNMEAO1DT3F51				ABBN VX EQUITY	ABB Ltd [Asea Brown Boveri]	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000205_CT_AIRB	NI14Y5UMU60O7JE9P611				ADEN VX EQUITY	Adecco SA	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000206_CT_AIRB	549300Q3WREIMQYFBC20				0170576D SW EQUITY	Ameropa AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000207_CT_AIRB	5493007KVRV2OKRXFA55		CH-020.3.035.716-8		AML LN Equity	Amlin AG	CH	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000208_CT_AIRB	529900H7ZPIGI2U3CJ14					AXPO TRADING AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000209_CT_AIRB	213800Y5RWKLDPUTT265				BARN SW EQUITY	Barry Callebaut AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000210_CT_AIRB	529900UPDCU6WEL7W167				BALN VX Equity	Basler Versicherung AG	CH	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000211_CT_AIRB		28165 54-6	HRB54 517	DE000DCAG010	770 5815 Z SW EQUITY	DEMAG CRANES AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000212_CT_AIRB	549 3002MXX2JLKWLE880				5671 51Z SW EQUITY	Duferco SA	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000213_CT_AIRB	549300I08UA8SMJON743		CH-270.3.002.354-9		DUFN EB Equity	Dufry international AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000214_CT_AIRB	549300ADLU67CYBFIW70		CH-645.1.008.684-9			Elsevier Finance SA	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000215_CT_AIRB	529900Y8BGAFVVVYVN24				GATE SE Equity	gategroup Holding AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000216_CT_AIRB	213800SVRMQA1TD91D41				GIVN VX Equity	Givaudan SA	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000217_CT_AIRB	213800PSSU2QXF1WLR89				GLEN LN EQUITY	Glencore International AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000218_CT_AIRB	549300DHSS9U1QKJZG57		KvK 34275373 0000		1002136Z SW EQUITY	GUNVOR INTERNATIONAL BV	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000219_CT_AIRB	529900EHPFPYHV6JQO98				HOLN VX EQUITY	Holcim Ltd	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000220_CT_AIRB	529900Q0YED3805QXQ66					KUEHNE AND NAGEL INTERNATIONAL AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000221_CT_AIRB	529900T4N8ID7UPV7A95					LIEBHERR-INTERNATIONAL AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000222_CT_AIRB	549300EFW4H2TCZ71055					Lonza Group AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000223_CT_AIRB	KY37LUS27QQX7BB93L28		CH-550.0.067.293-5	CH0038863350	NESN VX	NESTLE SA	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000224_CT_AIRB	529900I2PEF1FN6N6723				2284161Z SW EQUITY	Nord Stream AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000225_CT_AIRB					NOVN VX EQUITY	Novartis AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000226_CT_AIRB	549300HUJ5CUX02RS552					OMV SUPPLY & TRADING AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000227_CT_AIRB	529900JRTT699WFOV774					OMYA (Schweiz) AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000228_CT_AIRB	549300HMJAFUW4NSKJ73					Paul Reinhart AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000229_CT_AIRB					ROG VX EQUITY	Roche Holding Ltd	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000230_CT_AIRB	529900PTQ0Z1J44SHZ08		CH-100.3.010.656-7		STLN SE Equity	SCHMOLZ + BICKENBACH AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000231_CT_AIRB	549300R3N69ECGYPU434				SIK IX Equity	Sika AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000232_CT_AIRB	213800Z8NOHIKRI42W10			NL0000226223	STM FP EQUITY	STMICROELECTRONICS NV	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000233_CT_AIRB	549300KUC3Z24U77V93				SLHN VX Equity	Swiss Life Holding AG	CH	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000234_CT_AIRB	549300SL9HHOXS3B739		CHE-102.753.938		SCMN VX Equity	Swisscom AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000235_CT_AIRB	549300HTOMQG20JYV568				SYNN VX Equity	Syngenta AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000236_CT_AIRB	KSVC38RP5WL6C6LJGG03				TYC US Equity	Tyco International Ltd.	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000237_CT_AIRB	549300VBJS7MG74G2H60					Weatherford International Ltd	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000238_CT_AIRB					WOS LN EQUITY	Wolseley Plc	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000239_CT_AIRB					XTA LN EQUITY	Xstrata Plc	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000240_CT_AIRB	50ZCTKCMUDIABGHX3R52					Zurich Insurance Company	CH	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000241_CT_AIRB	549300IF4IFG0FS0RM26				AESGENER CC Equity	AES Gener S.A.	CL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000242_CT_AIRB	549300NLTGCFV7482429				CENCOSUD CC Equity	Cencosud S.A.	CL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000243_CT_AIRB	549300YP3P0JZBLIV197					EMPRESA NACIONAL DEL PETROLEO	CL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000244_CT_AIRB	549300G475ACIABB4385			USG49215AA73	CMPC CC Equity	Inversiones CMPC S.A.	CL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000245_CT_AIRB	549300HX3UUDPEFTG707				LAN CC Equity	Latam Airlines Group S.A.	CL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000246_CT_AIRB	549300RUPF4SKMJPUR70				BLT LN Equity	Minera Escondida Limitada	CL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000247_CT_AIRB					600031 CH EQUITY	Sany Heavy Industry Co Ltd	CN	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000248_CT_AIRB	A2557 4TZFLBNK7NWQT47				PRE CT Equity	Pacific Rubiales Energy Corp.	CO	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000249_CT_AIRB	724500JV0VHPRVANL538		5778	ANN4327C1220		HUNTER DOUGLAS NV	CW	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000250_CT_AIRB	213800MRTA64ULUE9919					CARBO ONE LIMITED	CY	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000251_CT_AIRB	549300OEZB4GETCGFX34					GUNVOR GROUP LTD	CY	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000252_CT_AIRB	549300IVA1PZNX2MN285				0163947D CY EQUITY	Mercuria Energy Group Ltd	CY	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000253_CT_AIRB	213800ILK2Z2HSER4U15				PRS NO EQUITY	PROSAFE	CY	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000254_CT_AIRB	31570010000000137835	1131604	29287391			ALTA, a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000255_CT_AIRB	31570010000000116592	657856	25572881			ARMATURY Group a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000256_CT_AIRB	31570010000000075367	765380	28402758			BAK stavebni společnost, a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000257_CT_AIRB	31570010000000115525	834699	46504940			Cerea, a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000258_CT_AIRB	31570010000000034336	1023328	70994226			České dráhy, a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000259_CT_AIRB	315700CTFRL3U2DNMO58	633919	25085689			CETELEM ČR, a.s.	CZ	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000260_CT_AIRB	529900S5R9YHJHYKKG94			CZ0005112300	CEZ CP EQUITY	CEZ a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000261_CT_AIRB	315700XJHXU2PD40RU82	865668	48589837			DEKTRADE a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000262_CT_AIRB	529900C5PL4JGDILRZ94	837043	46678468			HOCHTIEF CZ a. s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000263_CT_AIRB	31570010000000099520	644725	25322257			IMOS Brno, a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000264_CT_AIRB	31570010000000032687	1086806	931			METALIMEX a. s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000265_CT_AIRB	315700JDC49X4VSP6Z49	601013	14915			Metrostav a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000266_CT_AIRB	31570066GBSS7JVFEL35	817880	45193592			MJM Litovel a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000267_CT_AIRB	31570010000000120084	832322	46342796			OHL ŽS, a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000268_CT_AIRB	31570010000000009116	699640	26463318			OTE, a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000269_CT_AIRB	31570010000000026285	671247	25860038			Pars nova a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000270_CT_AIRB	315700LTSCT2O45NWM28	805950	43873189			PRAKAB PRAŽSKÁ KABELOVNA, s.r.o.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000271_CT_AIRB	31570010000000115622	817271	45148155			Primagra, a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000272_CT_AIRB	549300KL08IFWLTWLQ52	691287	26271303			Skanska a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000273_CT_AIRB	529900I8XOZDM4ZQSQ21				1025Z CP EQUITY	Skoda Auto A.S.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000274_CT_AIRB	31570010000000031135	923751	62623753			ŠKODA TRANSPORTATION a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000275_CT_AIRB	213800Z39ZW4XHAAUA27	725860	27195147			SMP CZ, a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000276_CT_AIRB	3157004ICDH3MRKW7534	889798	60193336			Telefónica Czech Republic, a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000277_CT_AIRB	31570010000000055191	617997	18050646			TŘINECKÉ ŽELEZÁRNY, a. s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000278_CT_AIRB	3157007C98IIJK5ST356	609769	15886492			UniCredit Leasing CZ, a.s.	CZ	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000279_CT_AIRB	315700EFFOU65ETZ0V16	886003	531766			UNISTAV a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000280_CT_AIRB	31570010000000013356	672337	25877950			VÍTKOVICE HEAVY MACHINERY a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000281_CT_AIRB	31570010000000003490	710607	26823357			VÍTKOVICE POWER ENGINEERING a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000282_CT_AIRB	31570010000000015033	697350	26415623			W.A.G. payment solutions, a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000283_CT_AIRB	5493005KH7FO1T5TMX47	1236614-2			ASG GY Equity	AachenMuenchener Lebensversicherung AG	DE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000284_CT_AIRB	549300JSX0Z4CW0V5023	1319784-3				ADIDAS AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000285_CT_AIRB	549300X1WWPGMS47QQ72	1215807-7			ASG GY Equity	Advocard Rechtsschutzversicherung AG	DE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000286_CT_AIRB	529900SO83U6ISM6DL85	2832395-4	HRA36525B			ALBA Group plc & Co. KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000287_CT_AIRB	529900K9B0N5BT694847	1100627-7			ALV GY Equity	Allianz SE	DE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000288_CT_AIRB	529900C058B9OTVFTU36	2033673-1	HRB98981			ASKLEPIOS KLINIKEN GMBH HAMBURG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000289_CT_AIRB	549300FJWANEIJ25D318	1545974-6				Atlas Copco Energas GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000290_CT_AIRB	529900YNBT62HCUPRG10	1106210-6				AUGUST STORCK KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000291_CT_AIRB	529900SSHIN9ZK7GW242	1124841-6	HRB1775	DE0006766504	NDA GY EQUITY	Aurubis AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000292_CT_AIRB	529900PXZU3YHO6HMD80	1130123-1				Axel Springer SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000293_CT_AIRB	529900AJX4TCFW0QT666	1104883-2				B. Braun Melsungen Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000294_CT_AIRB	529900PM64WH8AF1E917	1102017-9	HRB6000	DE000BASF111	BAS GR EQUITY	BASF SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000295_CT_AIRB	529900XMQYET3NBF2363	2192515-1	HRB101375	DE0005168108	B5A GY EQUITY	Bauer AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000296_CT_AIRB	549300J4U55H3WF1XT59	1109561-9			BAYN GY EQUITY	Bayer AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000297_CT_AIRB	YEH5ZCD6E441RHVHD759	1103190-3			BMW GY EQUITY	Bayerische Motoren Werke AG [BMW AG]	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000298_CT_AIRB	529900SM0FDLLYATXU36	1103233-1				BAYWA AKTIENGESELLSCHAFT	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000299_CT_AIRB	529900IBUUGXAREGE533	1103821-3			BTG GR EQUITY	Bertelsmann SE & Co. KGaA	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000300_CT_AIRB	529900H0HULEN2BZ4604	1114115-7	BWMAHRB710296		GBF GY Equity	Bilfinger SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000301_CT_AIRB	529900XBEZ2EYI9ZOV89	3010079-6				BMG Rights Management GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000302_CT_AIRB	529900FOTM78R9Q9NY89	1163617-2	HRB75534		2340173Z GR EQUITY	BOSCH UND SIEMENS HAUSGERATE GMBH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000303_CT_AIRB	NNROIXVWJ7CPSR27SV97	2926464-5			BNR GY EQUITY	Brenntag AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000304_CT_AIRB	529900OQDCYXCLQOAY53	1105482-2				Burda Gesellschaft mit beschränkter Haftung	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000305_CT_AIRB	5299000XH7YX33IJZP65	2730972-3				CARL ZEISS AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000306_CT_AIRB	5299007 6MX7KD2XYCH67	1111099-6	HRB9517	DE000CLS1001	CLS1 GY EQUITY	Celesio AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000307_CT_AIRB	529900O4ND7T8ABIXF67	123597-6				Claas Kommanditgesellschaft auf Aktien mbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000308_CT_AIRB	529900A7YD9C0L1XM621	1106273-4	HRB3527	DE0005439004	CON GY EQUITY	CONTINENTAL AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000310_CT_AIRB	5299007VZZKH65OCN774	2781995-2				Cronimet Holding GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000311_CT_AIRB	529900SODF4EFHRI0G60	240219 6-6	HRB8957		7097181Z GR EQUITY	CWS-boco International GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000312_CT_AIRB	5299005LEM60UYKU5235	1106512-5				DACHSER Group SE & Co. KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000313_CT_AIRB	529900R27DL06UVNT076	234410 3-3	HRB19360		DAI GR EQUITY	Daimler AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000314_CT_AIRB	5299006S0UKN6D9ZP412	2451917-5				DB NETZ AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000315_CT_AIRB	529900I2DLZPTFPENJ05	1106744-4				DEHNER GMBH & CO KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000316_CT_AIRB	5299005A2ZEP6AP7KM81	2537834-0			ANN GF Equity	Vonovia SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000317_CT_AIRB	529900 6S23N13HU4E98	1818189-1	HRB 50000 B		DBHN GR EQUITY	DEUTSCHE BAHN AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000318_CT_AIRB	529900PH63HYJ86ASW55	1107110-7	HRB2168		LHA GY EQUITY	DEUTSCHE LUFTHANSA AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000319_CT_AIRB	529900 63W8KQHQMF4M43	2623414-6			DPW GF Equity	Deutsche Post Finance B.V.	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000320_CT_AIRB	529900ITHU5Y51F1S257	1107106-5				DEUTSCHE SPARKASSEN LEASING AG & CO KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000321_CT_AIRB	549300V9QSIG4WX4GJ96	2185287-6	HRB6794		DTE GY EQUITY	DEUTSCHE TELEKOM AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000322_CT_AIRB	529900KSWLV9JYE7NC83	2095980-5	HRB34977			DFS Deutsche Flugsicherung GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000323_CT_AIRB	529900QTO8D2QK2TJG32	1107340-0				Diehl Stiftung & Co. KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000324_CT_AIRB	529900Y1AT9MQF6UYT42	2836050-1	HRB 203044			DMK DEUTSCHES MILCHKONTOR GMBH BREMEN	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000325_CT_AIRB	529900YZNQ3MUUZ02M47	1117002-4	HRB242			Douglas Holding AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000326_CT_AIRB	529900 4W7VTLPROHR533	1125242-6	HRA8242			DR AUGUST OETKER KG BIELEFELD	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000327_CT_AIRB	529900EWEX125AULXI58	300802 7-9			PAH3 GY EQUITY	Dr Ing HCF Porsche AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000328_CT_AIRB	549300UFVHY0PPNKD75	1107708-8	HRB7903HL	DE0005550602	DRW3 GY EQUITY	Drägerwerk AG & Co. KGaA	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000329_CT_AIRB	529900 76FKBR9THZ8C62	2779318-1				DYWIDAG-Systems International GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000330_CT_AIRB	529900Z8W8S8J1P7U364	1105067-1	HRA9905			E BREUNINGER GMBH CO STUTTGART	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000331_CT_AIRB	Q9MAIUP40P25UFBFG033	1134262-3	HRB22315		EOAN GY EQUITY	E.ON SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000332_CT_AIRB	5299000MT7P9STUCL908	1137158-0				Ed. Züblin Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000333_CT_AIRB	529900JSFZ4TS59HKD79	2331844-7			EBK GR EQUITY	Energie Baden-Wurttemberg AG [EnBW]	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000334_CT_AIRB	549300OQ94C7KRGGC351	2177540-8			ASG GY Equity	Envivas Krankenversicherung AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000336_CT_AIRB	41GUOJQTALQHLF39XJ34	1518676-0			154407Z GR EQUITY	Evonik Industries AG (Evonic)	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000337_CT_AIRB	529900L64X6KZZW19R71	1108854-9			4501Z GR EQUITY	EWE AG [Energieversorgung Weser-Ems]	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000338_CT_AIRB	529900D7N2PTTZWFWN57	2579145-0				F.S. Fehrer Automotive GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000339_CT_AIRB	529900EI7R9SCEJP4T76	1109776-3	0031102700000 5			FERROSTAAL GMBH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000340_CT_AIRB	529900WBP9HFX10RKB30	1110203-5				FLUGHAFEN MUNCHEN GMBH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000341_CT_AIRB	529900VHM89GUAJ1RK35	1114926-7	HRB25		1048Z GR EQUITY	FRANZ HANIEL & CIE GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000342_CT_AIRB	5299001ERX0K101ZUL40	1110198-7				FRAPORT AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000343_CT_AIRB	XDFJ0CYCOO1FXRFTQ551	1110492-4	HRB11852	DE0005785604	FRE GY EQUITY	FRESENIUS SE & CO. KGAA	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000344_CT_AIRB	529900 6NS9FCLFHZVL76	1578686-6	HRB714579			Freudenberg SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000345_CT_AIRB	529900KXMB40SPYJD743	2052428-6	HRB36569B		7013717Z GR EQUITY	GAZPROM Germania GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000346_CT_AIRB	549300PHUU0ZZWO8EO07	1122951-5			GEA GR EQUITY	GEA Group AG [Global Engineering Alliance]	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000347_CT_AIRB	529900JGEOQMCDYOK785	1135188-9				Gelsenwasser AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000348_CT_AIRB	529900F9 16IVP0TJZK88	1051383-6	HRA11722			GEORG VON HOLTZBRINCK GMBH CO KG STUTTGART	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000349_CT_AIRB	5299006GD4UWSYZOKC28	2877346-3	HRB56040		GXI GY Equity	Gerresheimer AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000350_CT_AIRB	529900OJM5EX75OD8032	1113335-2				Getreide-Aktiengesellschaft vorm.P.Kruse-Chr.Sieck	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000351_CT_AIRB	529900K6BWO03KP4GU58	1113443-4				Giesecke & Devrient Gesellschaft mit beschränkter Haftung	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000352_CT_AIRB	529900J0V7C8Z8MLN980	2943243-2				Gigaset Communications GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000353_CT_AIRB	529900LPAX2H9S4NKU05	1215951-3				Gothaer Finanzholding AG	DE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000354_CT_AIRB	529900F4P4RV4Z50PI82	1114066-2	HRB527			GROSSKRAFTWERK MANNHEIM AG MANNHEIM	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000355_CT_AIRB	HD521L5PJVBXJUUX8I539	2294348-4			HPL GR EQUITY	Hapag-Lloyd AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000356_CT_AIRB	5299007CE1VJWKM99H49	113088 2-2	HRB 26801 KI		4729Z GR EQUITY	Hauptgenossenschaft Nord AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000357_CT_AIRB	529900MKHOFQI4A0XC48	2873755-9				HAWE Hydraulik SE	DE	Large corporate sample	non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000358_CT_AIRB	529900 2210 7L9199GO56	2588017-0				HDI Versicherung AG	DE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000359_CT_AIRB	529900755OZXM37H4975	1115355-8				Heckler & Koch GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000360_CT_AIRB	LZ2C6E0W5W7LQMX5ZI37	112663 0-1	HRB 330082	DE0006047004	HEI GY EQUITY	HEIDELBERGCEMENT AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000361_CT_AIRB	529900ZM98OISTG16932	1115394-7			HDD GY Equity	Heidelberger Druckmaschinen AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000362_CT_AIRB	529900PLX4ADJFWIY024	1135805-8			2550Z GR EQUITY	Hella KGaA Hueck & Co	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000363_CT_AIRB	529900278YARY5AC8476	1115622-1				HELM AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000364_CT_AIRB	549300VZCL1HTH4O4Y49	1115688-2	HRB4724	DE0006048408	HEN3 GY EQUITY	HENKEL AG & CO. KGAA	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000365_CT_AIRB	549300 7EO7JOPWXHBJ27	1740986-3	HRB3364			Heraeus Holding GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000366_CT_AIRB	529900BVZYMVDRRSXY68	1306869-7	HRB 390485		3540636Z GR EQUITY	HERRENKNECHT AKTIENGESELLSCHAFT	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000367_CT_AIRB	529900O7US4NP0J6XD12	1179777-6				HETTICH HOLDING GMBH & CO OHG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000368_CT_AIRB	529900Y25S8NZIYTT924	1116241-9			HOT GY EQUITY	Hochtief AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000369_CT_AIRB	529900 8WW5 3GLXROIN29	1350826-2	HRB2311		HBM GY Equity	Hornbach-Baumarkt-AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000370_CT_AIRB	529900LFVU534EBRXD13	1104693-5				HUGO BOSS AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000371_CT_AIRB	TS12PJM6EPETEQ4X1U25	2443536-4			IFX GY Equity	Infineon Technologies AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000372_CT_AIRB	529900FFRTWZQXTTUB07	1193155-7			7573220Z GR EQUITY	Intersnack Knabber-Gebäck GmbH & Co. KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000373_CT_AIRB	529900DJMOF0DTSWHO38	2850239-1	HRB40163			JUWI AG WÖRRSTADT	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000374_CT_AIRB	529900YURAYD4IJX2J91	1128982-4	HRB2669		SDF GY Equity	K+S Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000376_CT_AIRB	529900WFRVF4SQ2EV734	1121308-9	HRA102851		509821Z GR EQUITY	Kaufland Stiftung & Co. KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000377_CT_AIRB	529900CQ31CN6GV5LL52	2821686-9	NRWPUHRB20486		KCO GY Equity	Kloeckner & Co. S.E.	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000378_CT_AIRB	529901GRRO0Z25YZT52	1130169-4				Knorr-Bremse AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000379_CT_AIRB	529900IQ90WSXBWSTD78	1131272-5				KOENIG & BAUER AKTIENGESELLSCHAFT	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000380_CT_AIRB	529900LUYJ0V8SOOT260	1173404-3	HRA4415		3612759z gr equity	KRAFTVERKEHR NAGEL GMBH & CO. KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000381_CT_AIRB	529900MAU9591GT2S236	2849255-1				KraussMaffei Technologies GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000382_CT_AIRB	529900NY2GSZWWUBW049	1120219-9				KRONES Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000383_CT_AIRB	529900BVAET534PD7C28	111913-5	HRB21016	DE0006292006	KSB3 GY EQUITY	KSB Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000384_CT_AIRB	529900VPRFDDIN7BEL19	1117324-2	HRB22709		IWKG IX Equity	KUKA AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000385_CT_AIRB	529900FR2K4P9L9XLV21	111918-7-1				KWS SAAT SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000386_CT_AIRB	529900PTLRE72EMYJJ77	2451186-7	HRB53652		LXS GF Equity	Lanxess AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000387_CT_AIRB	5299002HNCMIUBHOMK35	1121223-0	HRB202	DE0005408884	LEO GY EQUITY	Leoni AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000388_CT_AIRB	529900EW0ZH7KAZ11H71	1797294-4				Lidl Stiftung & Co. KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000389_CT_AIRB	WTV8QGD5UD7MMD4HS345	1121375-8			LIN GY Equity	Linde AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000390_CT_AIRB	529900SL1W4KHVE18T81	1121582-9				LOHMANN + Co. AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000391_CT_AIRB	529900T8TR1QJBWIYG58	1147145-5				MAHLE GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000392_CT_AIRB	529900I8UPG26YRFSM46	1122332-8	HRB179426	DE0005937007	MAN GR EQUITY	MAN SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000393_CT_AIRB	529900Z8B0YE4ECMJ92	1044964-3				Media-Saturn Holding GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000394_CT_AIRB	5299009WLGROB3HKM878	1522457-9				MEGGLE AKTIENGESELLSCHAFT	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000395_CT_AIRB	529900OAREI50MOPTW25	2198479-4	HRB6164		MRK GF Equity	Merck KGaA	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000396_CT_AIRB	529900I1X9L42HXEBCZ51	1188960-7				Ceconomy AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000397_CT_AIRB	529900ZYVEIYJRO6TG34	3328361-5				Meyer Werft GmbH & Co. KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000398_CT_AIRB	213800E45LWMBVNF3R85	30521 90-0	NRWGRHRB8959		MNDI LN Equity	Mondi Consumer Packaging International AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000399_CT_AIRB	529900807L67JY81RD65	2755947-5			MTX GY Equity	MTU Aero Engines AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000400_CT_AIRB	529900ISR2VNZV1C0T93	1182822-5				MVV Energie AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000401_CT_AIRB	529900UXIUW801PQDI37	2597701-8				N-ERGIE AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000402_CT_AIRB	529900HVDYCUWVD0OE76	2551585-9				NORDEX SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000403_CT_AIRB	549300UH52ZS8O00MO03	1125476-0				Osram GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000404_CT_AIRB	529900LMI5FN0KFOE272	1125552-8	HRA 62024		OTVR GR EQUITY	OTTO (GMBH & CO.KG)	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000405_CT_AIRB	529900ELIX8Z8PQ6CU28	2593300-3				PAPIERFABRIK PALM GMBH & CO.KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000406_CT_AIRB	529900HT3KJHBHNHDT64	1397102-3	HRB6100		259743Z GR EQUITY	PERI GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000407_CT_AIRB	529900J7VWJGYKGP9877	1131747-6	HRA3551		2590Z GR EQUITY	PHOENIX Pharmahandel GmbH & Co KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000408_CT_AIRB	529900HXQJHPTOF8R354	2696731-5	241336g		661074Z GR EQUITY	Porsche Corporate Finance GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000409_CT_AIRB	529900NY0WWQUKOMWQ37	2399699-4			PSM GY EQUITY	ProSiebenSat 1 Media SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000410_CT_AIRB	529900Z5KBA9KJP6EK09	1196360-0				R+V Versicherung AG	DE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000411_CT_AIRB	5299001OU9CSE29O6S05	1127893-4			RHM GY EQUITY	Rheinmetall AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000412_CT_AIRB	529900F0LT5OP4SV6122	1104684-4				Robert Bosch GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000413_CT_AIRB	529900BZ1C5S5WQENF25	2820967-4	HRB721056			ROLLS ROYCE POWER SYSTEMS AG FRIEDRICHSHAFEN	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000414_CT_AIRB	529900GB7KCA94ACC940	2531238-0	HRB14525	DE0007037129	RWE GY EQUITY	RWE AKTIENGESELLSCHAFT	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000415_CT_AIRB	529900Q5SR06C5T8NO26	1128992-3	HRB8372		7015557Z GR EQUITY	Salzgitter Mannesmann Handel GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000416_CT_AIRB	529900D6BF99LW9R2E68	1308819-0			SAP GY EQUITY	SAP SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000417_CT_AIRB	529900JL0HDVGZMUJF32	3043578-8				IHO Verwaltungs GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000418_CT_AIRB	529900D8QMD1LL0E2393	2800313-5				Schletter GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000419_CT_AIRB	529900DG0F6AGQAP6N55	1131407-7	55234831			SCHOLZ Holding GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000420_CT_AIRB	5299009QTM3SJL9BNR19	2209676-2				Schott AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000421_CT_AIRB	529900ZCRUJ3J5PYWX81	2577577-6			RPW GR EQUITY	SENVION GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000422_CT_AIRB	5299003 8IB31TYK07X63	1129569-8			SGL GY Equity	SGL Carbon SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000423_CT_AIRB	W38RGI023J3WT1HWRP32	1129508-6	HRB12300B		SIE GY EQUITY	Siemens Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000424_CT_AIRB	529900M1LIO0SLOBAS50	1532176-3	HRB1562	DE0003304002	SOW GY EQUITY	Software AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000425_CT_AIRB	549300WM0X4AUT710770	3278292-2				Springer Science+Business Media Deutschland GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000426_CT_AIRB	529900FMTT1MH0P0DL10	1473528-6				STADA Arzneimittel Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000427_CT_AIRB	549300YTRYZPM57T3319	1132051-2				STADTWERKE HANNOVER AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000428_CT_AIRB	529900QOJGJ2975GD560	2971375-7				Stahlgruber Otto Gruber AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000429_CT_AIRB	5299003M4PGUGL48LS74	3094881-4				Styrolution Group GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000430_CT_AIRB	529900Y2V1QWBDCBT818	2653119-4				Südwestdeutsche Medien Holding GmbH	DE	Large corporate sample	non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000431_CT_AIRB	529900S8QNB101D40S72	1130211-4			SZU GY EQUITY	Südzucker AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000432_CT_AIRB	529900D8216R9601CF26	2819960-2	HRB 200436			SYMRISE AG HOLZMINDEN	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000433_CT_AIRB	529900P710MOUBKZDL27	2269857-5	HEESHRB85143			Techem GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000434_CT_AIRB	529900COI81IT9N2Y682	3009289-4	HRB 180660			THÜGA HOLDING GMBH + CO KGAA MÜNCHEN	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000435_CT_AIRB	549300UDG16DOYUPR330	2411649-3	HRB9092	DE0007500001	TKA GR EQUITY	THYSSENKRUPP AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000436_CT_AIRB	529900JBK6KNC4HSW032	1672825-5				Tönnies Holding GmbH & Co. KG	DE	Large corporate sample	non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000437_CT_AIRB	529900211AYVJLL2XMK94	2182800-9	HRB16654		7010965Z GR EQUITY	TRIMET ALUMINIUM SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000438_CT_AIRB	529900SL2WSPV293B552	1126744-0			TUI1 GY EQUITY	TUI AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000439_CT_AIRB	3VEKWPJHTD4NKMBVG947	2353095-9				United Internet AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000440_CT_AIRB	XQMNJROSQAS7Y9TT7197	2515082-2	NRWKOHRA24116		LBTYA UW Equity	Unitymedia Hessen GmbH & Co. KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000441_CT_AIRB	529900I1DJLEXFUYN67	3340688-5				WELTBILD GMBH & CO. KG, AUGSBURG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000442_CT_AIRB	529900AGED6PJE9AVL37	3185940-8				Vier Gas Transport GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000443_CT_AIRB	529900233 38VFV5AIN559	1134669-9	HRA3389			VIESSMANN WERKE GMBH CO KG ALLENDORF	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000444_CT_AIRB	W24EDTPHEV8NJOD4FA29	1627667-7				VNG-Verbundnetz Gas Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000445_CT_AIRB	529900 4TYSI0Z73QUE46	1227804-0	HRB 725621			Voith GmbH & Co. KGAA	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000446_CT_AIRB	529900NNUPAGGOMPXZ31	1134796-0			VOW 3 GY EQUITY	Volkswagen AG [VW]	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000447_CT_AIRB	0NURKC5Q3CJYZPPK5046	1134904-0				WACKER CHEMIE AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000448_CT_AIRB	529900KKY5IMBX35M241	26791 60-8	HRB7736			Wasser und Gas Westfalen GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000449_CT_AIRB	529900KQ44OJD1DU6J81	1135571-6				WEPA Hygieneprodukte GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000450_CT_AIRB	5299006E92R0717GXP27	31896 37-6	HRA16706		0892272D GR EQUITY	WINGAS GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000451_CT_AIRB	529900A8LX4KL0YUTH71	2543621-3			WD1 GY Equity	Wirecard AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000452_CT_AIRB	529900CAYOWB8YIG7X25	11368 58-6				ZF FRIEDRICHSHAFEN AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000453_CT_AIRB	549300D2K6PKKKXVNN73		22756214	DK0010244425	MAERSKB DC EQUITY	A.P.Møller-Mærsk A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000454_CT_AIRB			63965812			A/S SCHOUW & CO	DK	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000455_CT_AIRB	549300ADWYS7RRJ8BG19		14244441			Aalborg Portland A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000456_CT_AIRB	549300Y047DQV3OCKT47		49723911			ABENA HOLDING A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000457_CT_AIRB	549300PLP6WVTICKLD32		10526949			ALM. BRAND FORSIKRING A/S	DK	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000458_CT_AIRB	529900JJ6T4P1O10R377		25313763			ARLA FOODS A.M.B.A	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000459_CT_AIRB			25511484			Atea A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000460_CT_AIRB	213800KB128IK92MCD10		44782510			AVK Holding A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000461_CT_AIRB	2138009LJ6FGTV868W59		22069519			BYGMA GRUPPEN A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000462_CT_AIRB	549300SYL42784DMWN61		25508343	DK0010181676	CARLB DC EQUITY	Carlsberg Breweries A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000463_CT_AIRB			27626904			Catering Engros A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000464_CT_AIRB	213800JF2XSR5NXGL660		12760043			Cheminova A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000465_CT_AIRB	549300MKPW8ZF3E8MW37		28318677			Chr. Hansen Holding A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000466_CT_AIRB	213800AWZ8U3FVALIO26		26259495			Coop Danmark A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000467_CT_AIRB	213800UW822WLK2HZF47					Copenhagen Airports Denmark ApS	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000468_CT_AIRB	529900BWY373HVUNIC90		28527411			Dagrofa ApS	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000469_CT_AIRB			13878595			Dagrofa S-Engros A/S (Foodservice)	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000470_CT_AIRB	213800FJJH5XFNFIAK90		23256118			Damstahl A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000471_CT_AIRB	549300712KABJNYPD639		20165715			DANFOSS A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000472_CT_AIRB			59789317			Danish Agro A.M.B.A	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000473_CT_AIRB	213800 63C9WS18D6WJ21		26121264			Danish Crown A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000474_CT_AIRB	213800 7QUZXQLFGCSV45		24246930			DANSK LANDBRUGS GROVVARESELSKAB A	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000475_CT_AIRB	549300FQY6MX8USM0112		35954716		4166777Z DC EQUITY	Dansk Supermarked A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000476_CT_AIRB	549300JUFTJMOTC28B39		28113951			Danske Commodities A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000477_CT_AIRB	213800ZCQ8X5QYJWVQ60		42344613			Det Danske Hedeselskab	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000478_CT_AIRB	549300JZVW1Y1UZ5UK38		14194711			DFDS A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000479_CT_AIRB	W9NG6WMZIYEU8VEDOG48		36213728			DONG Energy A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000480_CT_AIRB	529900X41C0BSLK67H70		58233528	DK0060079531	DSV DC EQUITY	DSV A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000481_CT_AIRB	213800K83X1E9HF1MD69		55828415			DT Group A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000482_CT_AIRB	529900C0U279ORGJC950		45349918			Ecco Sko A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000483_CT_AIRB	213800Z47P2HZJKJSK23		75272014			EGM. INT. HOLD A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000484_CT_AIRB	549300JN1F17UXJMM315		17225898			ENERGI DANMARK A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000485_CT_AIRB	529900 3X050CWGDW1Z87					Energinet.dk SOV	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000486_CT_AIRB	213800MXXDGQ3ITPXI41		58180912	DK0010234467		FLSMIDTH & CO. A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000487_CT_AIRB	549300036WZGCBDPDZ92					GF-Forsikring A/S (Unsolicited Ratings)	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000488_CT_AIRB	549306R4KC2OI5D3470		56759913			H. Lundbeck A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000489_CT_AIRB	213800HTGI1CTA7CKP20		34728712			Hedegaard A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000490_CT_AIRB	213800NLXK98F6PC2R37					ISS A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000491_CT_AIRB	549300RIPHN847476O42					J. LAURITZEN A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000492_CT_AIRB	549300 32G32N1T8JBV10					KIRKBI INVEST A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000493_CT_AIRB	UGKYQUOFW6QSIS3P4P93		47458714		LEGO DC EQUITY	LEGO System A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000494_CT_AIRB	52990077KVK7QCK2NG31		56759514			LEO PHARMA A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000495_CT_AIRB	529900B5B2U7TIJN7757					MONJASA A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000496_CT_AIRB	213800WNLA5AH3U4W167		12562233			MT HØJGAARD A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000497_CT_AIRB	549300UQ0QRC1KXGRE08		20293195			NEAS Energy A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000498_CT_AIRB			10845858			Nellemann Holding A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000499_CT_AIRB	529900197LKWCEQ0NL18		62725214			NKT HOLDING A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000500_CT_AIRB	213800 7XB7AUOGS4N159		11142141			NORDIC SEAFOOD A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000501_CT_AIRB	213800SON7KF6M74P542		81203113			Nordisk Dæk Import A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000502_CT_AIRB	549300DAQ1CVT6CXN342				NOVOB DC Equity	Novo Nordisk A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000503_CT_AIRB	529900T6WNZXD2R3JW38		10007127			NOVOZYMES A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000504_CT_AIRB	213800LALFCP5FJXW153		62497718			Nowaco A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000505_CT_AIRB	213800PRY3GUP6B5GG04		39170418			OKA.m.b.A.	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000506_CT_AIRB	213800RE7TE67AUCJS21		11369677			Polar Seafood Denmark	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000507_CT_AIRB	213800QRC7LNX935OZ09		54879415			Rockwool International A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000508_CT_AIRB			42997811			SANISTÅL A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000509_CT_AIRB	549300M5XVDYG4I7CC28		14049673			Scan Global Logistics	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000510_CT_AIRB	529900 3KG4JS99TRML67		31080185			SCANDINAVIAN TOBACCO GROUP A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000511_CT_AIRB	529900N96EOVRB114D28		14773908	DK0060228559	TDC DC EQUITY	TDC A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000512_CT_AIRB	549300ZSIJREG4GDWJ45					Topdanmark A/S	DK	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000513_CT_AIRB	213800A5UXABGUQ3PX11		22460218			TORM A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000514_CT_AIRB	213800BIA5L8OPBER229					Tryg Forsikring A/S	DK	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000515_CT_AIRB	213800O8J7U9F8Q8VQ80					Tryg Garantiforsikring A/S	DK	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000516_CT_AIRB			14003606			Tulip Food Company A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000517_CT_AIRB	549300O26SJ2OBLO6M470		25481968			Verdo A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000518_CT_AIRB	549300DYMC8BGZZC8844		00311171460005			VESTAS WIND SYSTEMS A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000519_CT_AIRB	213800RM6L9LN78BVA56		71186911			WILLIAM DEMANT HOLDING A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000520_CT_AIRB	549300504 4RTLQ5RZU70					Eesti Energia AS	EE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000521_CT_AIRB	549300YENFNR57ZJ3X76					ABENER ENERGIA S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000522_CT_AIRB	8ZQH7RR6DBQZIX8PEQ84	ESA41002288	A41002288		ABGJP SM EQUITY	ABENGOA S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000523_CT_AIRB	549300GKFVW102JQ5332	ESA08209769	A08209769		ABE SM EQUITY	ABERTIS INFRAESTRUCTURAS SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000524_CT_AIRB	95980020140005800000				ANA SM EQUITY	ACCIONA ENERGIA S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000525_CT_AIRB	95980020140005558665	ESA28004885	A28004885		ACS SM EQUITY	Actividades de Construccion y Servicios SA [ACS Group]	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000526_CT_AIRB	213800NKU21ZN7P7RT54	ESA84409408	A84409408		AMS SM EQUITY	Amadeus IT Group SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000527_CT_AIRB		ESA26019992	A26019992		046 8005 D SM EQUITY	AQUALIA GESTION INTEGRAL DEL AGUA S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000528_CT_AIRB	95980020140005491929		A78839271		A 3M	ATRESMEDIA CORPORACION DE MEDIOS DE COMUNICACION S.A.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000529_CT_AIRB	549300MXEGOT8MV1B924	ESA62186556	A62186556		ONO SM EQUITY	CABLEUROPA SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000530_CT_AIRB	549300CGERG48M7P5E96					CENTROS COMERCIALES CARREFOUR S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000531_CT_AIRB		ESA46146387	A46146387		061 2929 D SM EQUITY	COBRA INSTALACIONES Y SERVICIOS SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000532_CT_AIRB		ESA20001020	A20001020		CAF SM EQUITY	CONSTRUCCIONES Y AUXILIAR DE FERROCARRILES (CAF) S.A.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000533_CT_AIRB	95980020140005319366	ESA48012009	A48012009		OLE SM EQUITY	DEOLEO SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000534_CT_AIRB	549300 63C6K2TNFL6H10					DISTRIBUIDORA INTERNACIONAL DE ALIMENTACION	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000535_CT_AIRB		ESA15139314	A15139314		DRC SM EQUITY	DRAGADOS S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000536_CT_AIRB	529900U1PIJEV71EBO44	ESA28006104	A28006104		4367 465Z SM EQUITY	EADS CONSTRUCCIONES AERONAUTICAS S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000537_CT_AIRB	95980020140005374753	ESA28017895	A28017895		1082z sm equity	EL CORTE INGLES S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000538_CT_AIRB	95980020140005491250		A48027056		ENO	ELECNOR S.A.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000539_CT_AIRB	213800VIN4XHLVFJOE10		A86484334		ENG SQ Equity	Enagas Transportes, S.A.U.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000540_CT_AIRB	549300LHK07F2CHV4X31	ESA28023430	A28023430		ELE SM EQUITY	ENDESA SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000541_CT_AIRB	959800201400057321 98					ESCAL UGS S L	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000542_CT_AIRB	959800201400057579 03	ESA81939209	A81939209		FER SM EQUITY	Ferrovial SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000543_CT_AIRB	959800201400051783 28	ESA28037224	A28037224		FCC SM EQUITY	FOMENTO DE CONSTRUCCIONES Y CONTRATAS SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000544_CT_AIRB	549300CKUXDA0CKRQJ56	ESA80477144	A80477144		GAM SM EQUITY	GAMESA ENERGIA S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000545_CT_AIRB	TL2N6M87CW97 0S5SV0 98	ESA08015497	A08015497		GAS SM EQUITY	GAS NATURAL S.D.G. S.A.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000546_CT_AIRB	959800201400054843 63	ESB48943864	B48943864		495294Z SM EQUITY	GESTAMP AUTOMOCION S L	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000547_CT_AIRB		ESA58389123	A58389123		GRF SM EQUITY	GRIFOLS S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000548_CT_AIRB	213800OILC5Q9AR63B63		A09092305			Grupo Antolin-Irausa, S.A.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000549_CT_AIRB		ESA84173947	A84173947		1234Z SM EQUITY	GRUPO ISOLUX CORSAN SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000550_CT_AIRB	5QK37QC7NWOJ8D7WVQ45	ESA48010615	A48010615		IBE SM EQUITY	Iberdrola SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000551_CT_AIRB	549300GEL7LRGKK0DG70					Iberia Lineas Aereas de Espana S.A.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000552_CT_AIRB	GGYEFW27T17Q3C3XB343					INDUSTRIA DE DISEÑO TEXTIL S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000553_CT_AIRB	959800201400050074 14					INMOBILIARIA COLONIAL SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000554_CT_AIRB	549300D4HOJHH01LSET81	ESA41694266	A41694266		4516287Z SM EQUITY	INSTALACIONES INABENSA S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000555_CT_AIRB	959800201400053176 20					ISOLUX INGENIERIA, S.A.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000556_CT_AIRB	959800201400056068 74					IZASA DISTRIBUCIONES TECNICAS S.A.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000557_CT_AIRB	529900S4UWJNVO9LEH81		A60195278		437429Z	LIDL SUPERMERCADOS S.A.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000558_CT_AIRB	UIUPNLHSQ158ZL7O2J82		A78346558		MAPSQ Equity	Mapfre Re, Compania de Reaseguros, S.A.	ES	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000559_CT_AIRB	959800201400050214 79	ESA79075438	A79075438			MEDIASET ESPAÑA COMUNICACION S.A.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000560_CT_AIRB		ESA78304516	A78304516		MEL SM EQUITY	Melia Hotels International SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000561_CT_AIRB	959800201400053117 03					NAVANTIA S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000562_CT_AIRB	959800201400053953 17	ESA48010573	A48010573		OHL SM EQUITY	OBRASCON HUARTE LAIN S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000563_CT_AIRB		ESA36603587	A36603587		PVA SM EQUITY	PESCANOVA SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000564_CT_AIRB	549300N94L4D5NDBFG97	ESA28430882	A28430882			PROSEGUR COMPAÑIA DE SEGURIDAD S.A.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000565_CT_AIRB	549300T0W8XSY31XK130	ESA78003662	A78003662		REE SM EQUITY	Red Electrica de Espana SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000566_CT_AIRB	BSYCX13Y0NOTV14V9N85		A78374725	ES0273516007	REP GY Equity	Repsol, S.A.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000567_CT_AIRB		ESA08000820	A08000820		DMM XT EQUITY	S A DAMM	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000568_CT_AIRB	549300QHD5DP0GOPGX63					SOVENA ESPANA SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000569_CT_AIRB	213800JEZBUPZKWJGF49	ESA28092583	A28092583		TRE SM EQUITY	TECNICAS REUNIDAS S.A.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000570_CT_AIRB	549300EEJH4FEPDBBR25		KvK 24269798 0000		TEF SM EQUITY	TELEFONICA SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000571_CT_AIRB		ESA08356727	A08356727		TST SM EQUITY	TESTA INMUEBLES EN RENTA S.A.	ES	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000572_CT_AIRB	549300FM9ZJJB5FCS825					TWINS ALIMENTACION SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000573_CT_AIRB	959800201400054621 50	ESA79524054	A79524054		571979Z	URBASER S.A.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000574_CT_AIRB	529900SCBH6EAEH1VZ37	ESA28293348	A28293348			WORLD DUTY FREE GROUP S.A.U.,	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000575_CT_AIRB	743700FHGZEV5UGCB005			FI0009010391	AHL1V FH EQUITY	Ahlstrom Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000576_CT_AIRB	529900Q14K1SCMIMO82					Bayer Nordic SE	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000577_CT_AIRB	549300ZB0GOVF42KWX33					Cargotec Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000578_CT_AIRB	549300P8N0P6KDGTJ206			XS0946179529	TY2 GS Equity	Citycon OYJ	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000579_CT_AIRB	743700TU2S3DXWGU7H32		0116510-6	XS0973806861	ELA GM Equity	Elisa Corporation	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000580_CT_AIRB	7437006ZZJ1F7CUA5518					Fingrid Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000581_CT_AIRB	213800SB6EOB8SSK9W63			FI0009003230	FIA1S FH EQUITY	Finnair Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000582_CT_AIRB	743700BKTW4EQIVKYY42			FI0009000400	FIS1V FH EQUITY	Fiskars Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000583_CT_AIRB	635400IUIZZIUJSAMF76			FI0009007132	FUM1V FH EQUITY	Fortum Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000584_CT_AIRB	743700 31Y7RK5H88CQ48			FI0009004824	KRA1V FH EQUITY	Kemira Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000585_CT_AIRB	743700OX6HSVMCAHPB95					KESKO OYJ	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000586_CT_AIRB	2138001CNF45JP5XZK38	1927400-1	HRB57225		KC4 GR EQUITY	Kone GmbH	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000587_CT_AIRB	2138007FRMWVPUDCMA45			FI0009007835	MEO1V FH EQUITY	Metso Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000588_CT_AIRB	5493009GY1X8GQ66AM14			FI0009013296	NES1V FH EQUITY	Neste Oil Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000589_CT_AIRB	549300A0JPRWG1KI7U06			FI0009000681	NOK1V FH EQUITY	Nokia Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000590_CT_AIRB	743700YQIO8Y4L4WKR40					Nokian Renkaat Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000591_CT_AIRB	74370061PO7C10E3PA54					Norilsk Nickel Harjavalta Oy	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000592_CT_AIRB	549300YRUJJDCTF0R80			FI0009002422	OUT1V FH EQUITY	Outokumpu Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000593_CT_AIRB	549300R0VN9C371W0E07			FI0009014575	OTE1V FH EQUITY	Outotec Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000594_CT_AIRB	743700X6KUJ0Z8GJIF03					POHJOLAN VOIMA OY	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000595_CT_AIRB	743700CIR72J21JZO637					Ramirent Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000596_CT_AIRB	743700XJC24THUPK0S03			FI0009007694	SAA1V FH EQUITY	Sanoma Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000597_CT_AIRB	743700IFQ16W89M11Y95					STOCKMANN OYJ ABP	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000598_CT_AIRB	743700ZP669LKUTZ738				STERV FH EQUITY	Stora Enso Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000599_CT_AIRB	743700LQ48IZBTZN4S52		0196656-0	XS1043513529		Teollisuuden Voima Oyj(TVO)	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000600_CT_AIRB	743700PKLY0671ZIF588					Tikkurila Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000601_CT_AIRB	213800EC6JPW5VU4J9U64			FI0009005987	UPM1V FH EQUITY	UPM-Kymmene Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000602_CT_AIRB	743700G7A9J1PHM3X223			FI0009003727	WRT1V FH EQUITY	Wärtsilä Oyj Abp	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000603_CT_AIRB	549300TLDC3IQX97WU26					Wihuri Packaging Oy	FI	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000604_CT_AIRB	529900M13GM4VSTE6W80					YIT Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000605_CT_AIRB	969500QZC2Q0TK11NV07				AC FP EQUITY	Accor SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000606_CT_AIRB	969500PJMBSFHYC37989				ADP FP Equity	Aeroports de Paris S.A. (ADP)	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000607_CT_AIRB	969500AQW31GYO8JZD66			FR0000031122		AIR FRANCE-KLM	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000608_CT_AIRB	969500MMPQVHK671GT54				AI FP EQUITY	Air Liquide SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000609_CT_AIRB	969500RAZNDFVFATTJ14					ALCATEL LUCENT INTERNATIONAL	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000610_CT_AIRB	969500CRD8GYWLG6R54		542019096	FR0000130007	ALU FP EQUITY	Alcatel Lucent S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000611_CT_AIRB	969500TZFFAS8XMVPQ44				ALALF UV Equity	ALCATEL-LUCENT SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000612_CT_AIRB	549300W6455Q0I46LK20					ALSTOM HOLDINGS SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000613_CT_AIRB	969500 32TUYMW11FB530				ALO FP EQUITY	Alstom SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000614_CT_AIRB	9695007B0RXQCHHTGR34		305207169		AREVA FP EQUITY	AREVA NC	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000615_CT_AIRB	969500 26BLIV09FMSM49				AKE FP EQUITY	Arkema Group SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000616_CT_AIRB					ATO FP EQUITY	Atos Origin SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000617_CT_AIRB	213800U12KWYZEECZ934		572139996		ASF FP EQUITY	AUTOROUTES DU SUD DE LA FRANCE SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000618_CT_AIRB	969500 2SV2VP9CU42826				ARR FP EQUITY	Autoroutes Paris-Rhin-Rhone SA [APRR]	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000619_CT_AIRB	F5WCUMTUM4RKZ1MAIE39					AXA SA	FR	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000620_CT_AIRB	969500MOCLNQFNZN0D63		572015246		EN LI Equity	BOUYGUES SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000621_CT_AIRB	969500 77L0TN7BAROX36				CAP FP EQUITY	Cap Gemini Sogeti SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000622_CT_AIRB	549300B8P6MUJ1YWTS08				CA FP EQUITY	Carrefour SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000623_CT_AIRB	969500VHL8F83GBL6L29		554501171	FR0000125585	CO FP EQUITY	CASINO GUICHARD - PERRACHON	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000624_CT_AIRB	9695001K81BDUET02H66				CGM FP EQUITY	Cegedim SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000625_CT_AIRB	969500FCVQ5SLAAUJV59				GA S1 Equity	CGG	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000626_CT_AIRB	969500WESYQMQ1F2C272					CHRISTIAN DIOR	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000627_CT_AIRB	969500BZJ491ICIBZZ08					CMA CGM S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000628_CT_AIRB	969500QKVPV2HBUXM738				CNP FP Equity	CNP Assurances	FR	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000629_CT_AIRB	213800CP8292W9E8LJ69		552115891		DG FP Equity	Cofiroute	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000630_CT_AIRB	969500DZBBMYHB8NAM93		552025314	FR0000121634	RE FP EQUITY	COLAS SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000631_CT_AIRB	NFONVGN05Z0FMN5PEC35				SGO FP EQUITY	Compagnie de Saint-Gobain SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000632_CT_AIRB	549300SOSI58J6VIW052				ML FP EQUITY	Compagnie Generale des Etablissements Michelin SCA [CGEM]	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000633_CT_AIRB	969500D8BWYH453FLN28					CRISTAL UNION	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000634_CT_AIRB	85OKW2SW05RZFQS1W718				JJ FP EQUITY	Crown European Holdings SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000635_CT_AIRB	969500H6VMRN7AY1ZU14		441133808		8511 7Z FP EQUITY	DCNS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000636_CT_AIRB	9695006LOD5B2D7Y0N70				EDEN FP Equity	Edenred S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000637_CT_AIRB				FR0000130452	FGR FP EQUITY	Eiffage SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000638_CT_AIRB	549300X3UK4GG3FNMO06			FR0010242511	EDF FP EQUITY	Electricite de France SA [EDF]	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000639_CT_AIRB	9695001HM58510NEI780		380543678			Elior	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000640_CT_AIRB	549300LUH78PG2MP6N64					Eramet SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000641_CT_AIRB	549300M3VH1A3ER1TB49		712049618	FR0000121667	EI FP EQUITY	ESSILOR INTERNATIONAL	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000642_CT_AIRB	529900HC20ELW4B6X130					Euler Hermes France	FR	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000643_CT_AIRB	529900T7UKA0U2TO8412					AIRBUS HELICOPTERS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000645_CT_AIRB	549300MCOOY1V7P2PG30				ETL FP Equity	Eutelsat S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000646_CT_AIRB	969500WASBF8AZP8TC02		323288563	FR0000053142	LEY FP EQUITY	FAIVELEY TRANSPORT	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000647_CT_AIRB	969500F0VMZLK2IULV85			FR0000121147	EO FP EQUITY	Faurecia S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000648_CT_AIRB	969500UPKU9VF8XAEU18		775625767		1044Q FP EQUITY	FINANCIERE AGACHE SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000649_CT_AIRB	969500P8M3W2XX376054					Fonciere des Regions	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000650_CT_AIRB	969500MCOONR8990S771				FTE FP EQUITY	France Telecom SA / Orange SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000651_CT_AIRB	5493005GNGE7UFJCIL03				FBEL FP EQUITY	Fromageries Bel SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000652_CT_AIRB	969500YWO65OHPVAHN71					GALERIES LAFAYETTE	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000653_CT_AIRB	LAXUQCHT4FH58LRZDY46			FR0010208488	GSZ FP EQUITY	GDF Suez SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000654_CT_AIRB	529900710OJCYZX6IL07					GEA Batignolles Technologies Thermiques SAS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000655_CT_AIRB	9695003E4MMA101IBTR26		592014476			Gecina	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000656_CT_AIRB	969500 4TMMZ3JBKJO332		377791967		UG FP Equity	GIE PSA Tresorerie	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000657_CT_AIRB	969500 ASEC557H5 A4F22		476180625			Groupe Auchan S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000658_CT_AIRB	969500 KMUQ2B6CBAF162				BN FP EQUITY	Groupe Danone SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000659_CT_AIRB	969500 O3KMCBQT8KGK58					Groupe Soufflet SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000660_CT_AIRB	969500 FY5T5MLH4G9A95				RIA FP EQUITY	Groupe Steria SCA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000661_CT_AIRB	969500 LYSYS0E800SQ95		408168003			Holding Bercy Investissement SCA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000662_CT_AIRB	969500 I3QVK40XEORU25		495137077			HOLDING D'INFRASTRUCTURES DES METIERS DE L'ENVIRONNEMENT	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000663_CT_AIRB	969500 UDH342QLTE1M42		582074944	FR0000035081	ICAD FP EQUITY	ICADE	FR	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000664_CT_AIRB	969500 FZ9BTRZS3JNB97		342376332	FR0004035913	ILD FP EQUITY	ILIAD	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000665_CT_AIRB	549300 75MZS5IB2TGC64		449354224	FR0000120859	NK FP EQUITY	IMERYS S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000666_CT_AIRB	969500 2OY2X35E9X8W87					Ipsos SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000667_CT_AIRB	549300 ORN5E1P46ATH26		440413730		IT IM Equity	Italcementi Finance S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000668_CT_AIRB	969500 9KV7AFPDE15S30				DEC FP EQUITY	JCDecaux SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000669_CT_AIRB	549300 VGEJKB7SVUZR78		552075020		PP IM Equity	Kering S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000670_CT_AIRB	969500 PB4U31KEFHZ621		780152914			Klepierre S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000671_CT_AIRB	969500 L0T16HX3R78P61					La Mondiale	FR	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000672_CT_AIRB	969500 0YG7TR7PAP0L59				222691Z FP EQUITY	La Poste [France]	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000673_CT_AIRB	969500 O558W10MK2JF76					Labco SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000674_CT_AIRB	549300 DNNL29KCEPRZ85			FR0000120537	LG FP EQUITY	Lafarge SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000675_CT_AIRB	969500 VX2NV2AQQ65G45				MMB FP EQUITY	Lagardere SCA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000676_CT_AIRB	969500 TJLHIZLFRWEQ48			FR0010307819	LR FP EQUITY	Legrand	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000677_CT_AIRB	969500 C0B8YR7HT3OM14				221202Z FP EQUITY	Limagrain SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000678_CT_AIRB	529900 J11GG6F7RKVI53			FR0000120321	OR FP EQUITY	L'Oréal	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000679_CT_AIRB	IOG4E947OATN0KJYSD45				MC FP EQUITY	LVMH Moet Hennessy Louis Vuitton SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000680_CT_AIRB					MDCA FP EQUITY	Medica France SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000681_CT_AIRB	969500081CGAXB7YS433		424064707			Mercialys	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000682_CT_AIRB	969500DZ56QVIKR1U954					Monoprix SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000683_CT_AIRB	969500I5FU78G84UJV14				NEX FP EQUITY	Nexans SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000684_CT_AIRB	549300DMQNOND61EVJ13					Novacap SA	FR	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000685_CT_AIRB	969500CDLQKYAR1PT761					NutriXo SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000686_CT_AIRB	969500SHDTSMKBXKKO85					Oberthur Technologies S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000687_CT_AIRB	529900J7YPX9J0H5D87			FR0000120693	RI FP EQUITY	PERNOD RICARD S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000688_CT_AIRB	969500TZ5950IT5FPQ42				UG FP EQUITY	Peugeot SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000689_CT_AIRB	969500C0PA29TV19CT55				221410Z FP EQUITY	Picard Surgeles SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000690_CT_AIRB					PP FP EQUITY	Pinault Printemps Redoute SA [PPR]	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000691_CT_AIRB	213800 4KW8BV571II342			FR0000130577	PUB FP EQUITY	Publicis Groupe SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000692_CT_AIRB	969500AI7V5V0J9TOU58				RAL FP EQUITY	Rallye SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000693_CT_AIRB	549 3004V6A3Z027YT216				RCO FP Equity	Remy Cointreau S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000694_CT_AIRB	969500F7JLTX36OUI695			FR0000131906	RNO FP EQUITY	RENAULT S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000695_CT_AIRB	969500VZN4KDEZ14C105		412280737		224063Z FP EQUITY	RESEAU FERRE DE FRANCE	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000696_CT_AIRB	969500N6AVPA51648T62				RXL FP Equity	Rexel SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000697_CT_AIRB	969500FO141C5967KC72					Roquette Freres	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000698_CT_AIRB	969500JRJW0K2ET1UP76		444619258		226514Z FP EQUITY	RTE EDF TRANSPORT SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000699_CT_AIRB	969500UIC89GT3UL7L24				SAF FP EQUITY	Safran SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000700_CT_AIRB	549300E9PC51EN656011		395030844		SAN FP Equity	SANOFI S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000701_CT_AIRB	969500A1YF1XUYYXS284				SU FP EQUITY	Schneider Electric SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000702_CT_AIRB	969500S6ULJ4J17V3752				SCR FP Equity	SCOR SE	FR	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000703_CT_AIRB	969500WP61NBK098AC47				SK FP EQUITY	SEB SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000704_CT_AIRB	969500KDAUM9TYWQTR36		470801168		286575Z FP EQUITY	SOC NATIONALE IMMOBILIERE	FR	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000705_CT_AIRB	969500LCBOG12HXPYM84				SW FP EQUITY	Sodexho Alliance SA [Sodexo]	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000706_CT_AIRB	969500SU38X1SF184325		552028425		QS3 GF Equity	Solocal Group	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000707_CT_AIRB	969500VEVOWR22R2YR86				987657 8Z FP Equity	Sonepar SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000708_CT_AIRB	969500A4MXJ3ESPHK698					SNCF MOBILITES	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000709_CT_AIRB	969500IUJ7FMZ337G6N39		572119550		593377Z FP EQUITY	SUCRES ET DENREES	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000710_CT_AIRB	969500 2EVBYM5B2OIP31				469937 7Z FP Equity	Tarkett SAS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000711_CT_AIRB	969500NQMNC0PVUY8V74				TEC FP EQUITY	Technip SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000712_CT_AIRB	529900FNDVTQJOVVPZ19				HO FP EQUITY	Thales SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000713_CT_AIRB			542051180	FR0000120271	FP FP EQUITY	TOTAL SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000714_CT_AIRB	969500BWNQ1B0PI06I59		492520333			Tyrol Acquisition 2 SAS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000715_CT_AIRB	969500SHQITWXSIS7N89		682024096	FR0000124711	UL NA EQUITY	UNIBAIL RODAMCO SE	FR	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000716_CT_AIRB	549300 6IH2N2WMIBB742				FR FP Equity	Valeo S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000717_CT_AIRB	969500P2Q1B47H4MCJ34				VK FP EQUITY	Vallourec SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000718_CT_AIRB	969500LENY69X51OOT31				VIE FP EQUITY	Veolia Environnement SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000719_CT_AIRB	969500 9Y11863TOVDP79					Vicat SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000720_CT_AIRB	213800WFQ334R8UXUG83				DG FP EQUITY	Vinci SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000721_CT_AIRB	969500FU4DRAEVJW7U54				VIV FP EQUITY	Vivendi SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000722_CT_AIRB	969500M98ZMIZYJD5O34		572174035		MF FP Equity	Wendel	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000723_CT_AIRB	969500SFFMSIHH1 1UO32				ZC FP EQUITY	Zodiac Aerospace SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000724_CT_AIRB	549300MJIRPTCHAYW359		784717 4			ABP Finance Plc	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000725_CT_AIRB	213800B4XZJ3ZDM7CL47				AFR LN Equity	Afren plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000726_CT_AIRB	213800 3R7TGCSVF27H47		SC177553	GB00B4WQ2Z29	AGK LN Equity	AGGREKO PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000727_CT_AIRB	213800HPMHRN3PT62M97		06279732		0807384D LN EQUITY	AIRTANKER FINANCE LIMITED	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000728_CT_AIRB	DTA07N5U5HK2KC1SCM04		01675285	GB0000282623		AMEC Foster Wheeler plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000729_CT_AIRB	2Y33NQ5FPI8PR8L9QX13		2854310		AML LN Equity	Amlin PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000730_CT_AIRB	213800DL377MH46PDY63		4330322			Anglian Water Services Financing Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000731_CT_AIRB	549300S9XF92D1X8ME43		3564138	GB00B1XZS820	AAL LN EQUITY	Anglo American Plc.	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000732_CT_AIRB	VVT2B791ZZ4U3R6BY589		7876075		AON UN Equity	Aon plc	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000733_CT_AIRB				GB00B15Y0C52		AP ALTERNAT ASSETS	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000734_CT_AIRB	549300F4RYR1DNTO2O39		6137924			Arqiva Financing No. 1 Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000735_CT_AIRB	GBQKSY6W7G0OHCQ8OQ72		293262		ABF LN Equity	Associated British Foods PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000736_CT_AIRB	PY6ZZQWO2IZFZC3IOL08		2723534		ZEG GY Equity	AstraZeneca PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000737_CT_AIRB	YF0Y5B0IB8SM0ZFG9G81		2468686		AV/ LN EQUITY	Aviva Plc	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000738_CT_AIRB	213800TSKOLX4EU6L377		02342138	GB0009697037	BAB LN Equity	Babcock International Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000739_CT_AIRB	8SVCSVKSGDWMW2QHOH83		1470151		BA/ LN EQUITY	BAE Systems Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000740_CT_AIRB	CT4UIJ3TUKGYYHMENQ17		395826	GB0000961622	BBY LN EQUITY	Balfour Beatty plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000741_CT_AIRB	2138006R85VEOF5YNK29		604574		BDEV LN EQUITY	Barratt Developments Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000742_CT_AIRB	213800T2QEV5RXMFH32		00053688	GB00B1FP8915	BBA LN Equity	BBA AVIATION PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000743_CT_AIRB			1480047		BRSN LN Equity	Berendsen Plc [ex-Davis Service Group Plc]	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000744_CT_AIRB					01341 46D LN Equity	Best Buy Europe Distributions Ltd	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000745_CT_AIRB	V1LV067AJN766PCJJG11		3763515		BG/ LN Equity	BG Energy Holdings Ltd	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000746_CT_AIRB	549300C116EOWV835768		3196209		BLT LN Equity	BHP Billiton Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000747_CT_AIRB	VK07P8T49UYFO085O712		3114356		BMW HB Equity	BMW (UK) Capital plc	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000748_CT_AIRB	213800V93QFW53NB7Y29		1036959			Bodycote International Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000749_CT_AIRB	213800TGK6XXFA2TBO31		3558065			Boparan Holdings Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000750_CT_AIRB	213800M11ELCLQ8VF938		4011660			Bourne Leisure Ltd	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000751_CT_AIRB	549300ZPID4GQRDWI318	110473 3-9	HRB113611		BP/ LN EQUITY	BP Europa SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000752_CT_AIRB	G1KG0OQD10NOMCMLDZ35		00542515		BP/ LN EQUITY	BP INTERNATIONAL LTD	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000753_CT_AIRB	213800MBRRUVQIONAN53		4578621		BXB AT Equity	Brambles Finance plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000754_CT_AIRB	549300136VSBKI0Q8750		5262170			Brenntag UK Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000755_CT_AIRB	375X9PSJLLOV7F21O626		01777777		IAG LN EQUITY	BRITISH AIRWAYS PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000756_CT_AIRB	213800IS874P3WKNCV04		3407696		BATS LN EQUITY	British American Tobacco Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000757_CT_AIRB	549300IBP32UQZ0KL24		RC000057			British Broadcasting Corporation	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000758_CT_AIRB	RV5B68J2GV3QGMRPW209		621920			British Land Company PLC (The)	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000759_CT_AIRB	213800 3TS48MQKF4BZ29		925696 7		BSY LN EQUITY	British Sky Broadcasting Group Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000760_CT_AIRB	549300OWFMSO9NYV4H90		01800000		BT/A LN EQUITY	BRITISH TELECOMMUNICATIONS PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000761_CT_AIRB	635400L3NVMYD4BVCI53		5604923		BVIC LN Equity	Britvic PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000762_CT_AIRB			358948	GB00B0744B38	BNZL LN EQUITY	BUNZL PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000763_CT_AIRB	ZIMCVQHUFZ8GVHENP290		2779134			Bupa Finance plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000764_CT_AIRB	213800J3MPR8KO94D535		3458224		BRBY LN Equity	Burberry Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000765_CT_AIRB	213800UL7Z7B6GLBZ213		3314066			C&J Clark Ltd	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000766_CT_AIRB	CMIGEWPLHL4M7ZV0IZ88		2081330		CPI LN EQUITY	Capita Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000767_CT_AIRB	6SNZTEXLR1M5211YYB89				CLLN LN EQUITY	Carillion Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000768_CT_AIRB	4DR1VPDQMHD3N3QW8W95		4039524		CCL LN EQUITY	Carnival Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000769_CT_AIRB	213800 1E12GWLLDQQF16		7105905		CPW LN Equity	DIXONS CARPHONE PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000770_CT_AIRB	E26EDV109X6EEPBKVH76		3033654	GB00B033F229	CNA LN EQUITY	CENTRICA PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000771_CT_AIRB	549300IF6EUDVXYQJ061		5900853			CEVA Group plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000772_CT_AIRB	213800U9A54VQJ5P2J41		86662		CHG LN Equity	Chemring Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000773_CT_AIRB	213800J2J3TOOI176M73		5212407		CINE LN Equity	CINEWORLD GROUP PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000774_CT_AIRB	213800A41R9NL49E5632		00030470	GB00B07KD360	COB LN Equity	COBHAM PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000775_CT_AIRB	2138008M6MH9OZ6U2T68		4083914		CPG LN EQUITY	Compass Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000776_CT_AIRB	6354003CVDDPNXREIR29		FC031117			CPUK Finance Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000777_CT_AIRB	4OFD47D73QFJ1T1MOF29		184594		DMGT LN Equity	Daily Mail and General Trust Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000778_CT_AIRB	213800NPR9YDSBO86U08		03162897	GB0002502812		DAIRY CREST GROUP PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000779_CT_AIRB	549300MMUEIF4NJG110		5448421		DEB LN EQUITY	Debenhams Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000780_CT_AIRB	213800J4UVB5OWG8VX82		3369634		DPH LN Equity	Dechra Pharmaceuticals PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000781_CT_AIRB	213800BXKQ9KZNUR1M61		1819699			Derwent London PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000782_CT_AIRB	213800ZVIELEA55JMJ32		23307		DGE FP Equity	Diageo plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000783_CT_AIRB	213800SHMFMTYXNIEX13		SC000750			DIAGEO SCOTLAND LIMITED	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000784_CT_AIRB	529900HGJWHJ71M5T77		5671205			DNL UK LTD	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000785_CT_AIRB	2138001GRMZ39JRSE316		01363137	GB0002748050	DNO LN Equity	DOMINO PRINTING SCIENCES PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000786_CT_AIRB	39RSBE4RCI4M15BLWH36		1377658		SMDS LN EQUITY	DS Smith Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000787_CT_AIRB	2138001LSWETH5TDQG53		2366777			DWR Cymru Cyfyngedig	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000788_CT_AIRB	213800U5R8Q5KGM2KU56		2366906			Eastern Power Networks plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000789_CT_AIRB	549300XUUK1H52EDCK10					EDC Finance Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000790_CT_AIRB	549300ZM2QCTG22BOJ03		2366949			Electricity North West Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000791_CT_AIRB	549300KVXDURRKVW7R37		647788		ECM LN EQUITY	Electrocomponents Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000792_CT_AIRB	2138008LJU6WFQWOXJ73		7140891		ENQ LN Equity	EnQuest plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000793_CT_AIRB	7N0UJMJLXD0MDT5D5086		7023598			Ensco plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000794_CT_AIRB	549300V1O67HJV48FS61		6845434			ENW Finance plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000795_CT_AIRB	549300I7MOZNA03BVNE96		5444653		ESNT LN Equity	ESSENTRA PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000796_CT_AIRB	213800J3G8LF55V46281		02954623			EUROPEAN METAL RECYCLING LIMITED	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000797_CT_AIRB	213800SVCZ6YZ8YJI569		2462001		4379945Z LN Equity	Eurostar International Ltd	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000798_CT_AIRB	5493002X7O83FQVYO69		7329930			Eversholt Funding Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000799_CT_AIRB	JPO68XMABX4DR21BNE65		8263590		0274811Z LN Equity	Everything Everywhere Ltd	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000800_CT_AIRB	549300D8DFVZ551GGT17				EVR LN EQUITY	Evraz Group S.A.	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000801_CT_AIRB	635400RXXHHYT1JTSZ26		653331			EXPERIAN PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000802_CT_AIRB	213800JLG5TPE3RBYG56		4094619			FIRST CHOICE HOLIDAYS FINANCE LIMITED	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000803_CT_AIRB	549300DEJZCPWA4HKM93		SC157176		FGP LN EQUITY	First Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000804_CT_AIRB	549300JXWH1UV5J0XV81		6344120		FRES LN Equity	Fresnillo plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000805_CT_AIRB	213800WTATMITUGXJQ69		FC031364			Friends Life Group PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000806_CT_AIRB	549300L3KWKK8X35QR12		4992207		GFS LN EQUITY	G4S Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000807_CT_AIRB	213800OOHUV3HHP46A02		00836539	GB00B3Y2J508	GFRD LN Equity	GALLIFORD TRY PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000808_CT_AIRB	213800E8KX2VV9YDY362		1991018			Gatwick Airport Ltd	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000809_CT_AIRB	549300IK25CZHKVLAL89		03768267		1844538Z LN EQUITY	Gazprom Marketing and Trading Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000810_CT_AIRB	549300TQ8VD7Q3ZYZS59		2258699		GS7 GY Equity	GlaxoSmithKline Capital PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000811_CT_AIRB			3888792	GB0009252882	GSK LN EQUITY	GlaxoSmithKline plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000812_CT_AIRB	213800N9W2D8A4GJGR36		04542769		2006623Z LN EQUITY	GLENCORE ENERGY UK LTD	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000813_CT_AIRB	213800QIJMYMW6TSBG41		5333192		GNK LN Equity	Greene King Finance Plc	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000814_CT_AIRB	213800R9N5F2WRMGTR50		24511		GNK LN EQUITY	Greene King Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000815_CT_AIRB	213800U8JEPT65PSKU22		6143540			GUARDIAN DIGITAL COMMUNICATIONS LIMITED	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000816_CT_AIRB	2138007FRGLUR9KGBT40		00040932	GB0004052071	HLMA LN Equity	HALMA PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000817_CT_AIRB	213800G1C9KKVVDN1A60		360632	GB0004065016	HMSO LN EQUITY	Hammerson PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000818_CT_AIRB	529900N6RQR0PX7ZTR62		4626078		HEI GY Equity	Hanson Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000819_CT_AIRB	213800QC8AWD4BO8TH08		2150950		HAS LN Equity	Hays PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000820_CT_AIRB	549300J5R8AWMHPE7O05		1991017			Heathrow Airport Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000821_CT_AIRB	7TI96JO3DYEIQWZ7Z726		99529			Heathrow Funding Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000822_CT_AIRB	213800YRHAPNN54BKN78		5863533	GB00B19NKB76	HOME LN EQUITY	HOME RETAIL GROUP PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000823_CT_AIRB	213800UTXVFRH9XBL453		7939278			Iceland Acquico Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000824_CT_AIRB	213800FGWQXPVI86SE26		5879252			Iglo Foods MidCo Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000825_CT_AIRB			3236483	GB0004544929	IMT LN EQUITY	Imperial Tobacco Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000826_CT_AIRB	213802D68XDR4LZCG32		7084307			Ineos Finance plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000827_CT_AIRB			5134420		IHG LN EQUITY	Intercontinental Hotels Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000828_CT_AIRB	549300OGASR5WRKJ8R68		2234775			INTERMEDIATE CAPITAL GROUP PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000829_CT_AIRB				GB00B19DVX61	ISYS LN EQUITY	Invensys plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000830_CT_AIRB	ZLECI7ED2QMWFGYCXZ59		4967001		ITV LN Equity	ITV plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000831_CT_AIRB	213800VGZAAJJKJ9Y484		185647		SBRY LN EQUITY	J Sainsbury Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000832_CT_AIRB	529900RRNKUM3INJGF98		KvK 34233247 0000		JBH LN EQUITY	JAB Holdings B.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000833_CT_AIRB	213800CHWARFAAN7UB85		1709784		JDW LN EQUITY	JD Wetherspoon Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000834_CT_AIRB	549300SLNN1X4R79PJ89		SC034970	GB0005790059		JOHN MENZIES PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000835_CT_AIRB	549300PLYY6110B6S323		SC036219	GB00B5N0P849	WG/ LN Equity	JOHN WOOD GROUP PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000836_CT_AIRB	213800LAVBSD1HSC6Z10		33774	GB0004764071	JMAT LN EQUITY	JOHNSON MATTHEY PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000837_CT_AIRB	213800JFIBCR4LGUA242		SC015382	GB0004769682		JOHNSTON PRESS PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000838_CT_AIRB			06467400		KAZ LN EQUITY	KAZ MINERALS FINANCE PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000839_CT_AIRB	213800ZRKCU2OM4Y7O48		02708030	GB0004915632	KIE LN Equity	KIER GROUP PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000840_CT_AIRB	213800KBMEV7192FY281		1664812		KGF LN EQUITY	Kingfisher Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000841_CT_AIRB	213800QOWHF5R9VLL274		1429533		LAD LN Equity	Ladbrokes plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000842_CT_AIRB	213800JH9QQWHLO99821		1417162		LGEN LN Equity	Legal & General Group PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000843_CT_AIRB	549300BSGXG3QLIQYT84		8379990			Liberty Global plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000844_CT_AIRB	213800JDI3GTKPGAXI38		3929195			London Power Networks plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000845_CT_AIRB	213800QAUUUP6I445N30		05369106	GB00B0SWJX34	LSE LN Equity	LONDON STOCK EXCHANGE GROUP PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000846_CT_AIRB	213800JP7STUK5WKRE92		1000608		MMC LN Equity	MANAGEMENT CONSULTING GROUP PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000847_CT_AIRB	213800IU37OVVT5ZXP41		8338561			Manchester Airport Group Funding PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000848_CT_AIRB	213800CN1R1IUCIZWB95		214436		MKS LN EQUITY	Marks & Spencer Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000849_CT_AIRB	213800HQB746UJ9UWM15		5135049		MARS LN Equity	Marston's Issuer PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000850_CT_AIRB	213800Q6RP3ZJ2CZR962		31461			Marston's PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000851_CT_AIRB	213800HX7FMPA2CIEF02		2798634			McBride plc	GB	Large corporate sample	non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000852_CT_AIRB	YMFO3TKB4UAWQTDZJJ31		432989		MGGT LN Equity	Meggitt Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000853_CT_AIRB	213800E7QA1U8BF34219		4778667		MAB LN Equity	Mitchells & Butlers Finance Plc	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000854_CT_AIRB	213800LOZA69QFDC9N34		6209386	GB00B1CRLC47	MNDI LN EQUITY	Mondi Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0000855_CT_AIRB	4PQUHN3JPFGFNF3BB653		2068222			Morgan Stanley & Co. International plc	GB	Institutions sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000856_CT_AIRB	213800A8IQEMY8PA5X34		2590560		NEX LN Equity	National Express Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000857_CT_AIRB	8R95QZMKZLJX5Q2XR704		4031152		NGG LN EQUITY	National Grid Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000858_CT_AIRB	213800H88F5EE4B1D697		5090412			Network Rail Infrastructure Finance PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000859_CT_AIRB	213800UGAULQ1FVD4B35		1618428			NEW LOOK RETAILERS LIMITED	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000860_CT_AIRB	213800WQD8ECPZP9PH98		4412362		NXT LN EQUITY	Next Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000861_CT_AIRB	549300JIM3ERGZFGGL27		6428375			North West Electricity Networks Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000862_CT_AIRB	635400GPHRFKZQIBUK45		NI026892			Northern Ireland Electricity Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000863_CT_AIRB	213800B3ZUTDOZYVJB41		53171		NTG LN EQUITY	Northgate Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000864_CT_AIRB	213800PWPM9HZIEEO670		2366703			Northumbrian Water Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000865_CT_AIRB	213800WWVCAPAMOZ1M98		5584873			NSG UK Enterprises Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000866_CT_AIRB					2158036Z LN EQUITY	Omnicom Financial Services Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000867_CT_AIRB	213800GBP2ULTOP62Q95		5915896			Osprey Acquisitions Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000868_CT_AIRB	213800J364EZD6UCE231		00775598	GB0006650450	OXIG LN Equity	OXFORD INSTRUMENTS PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000869_CT_AIRB	213800NL5NLBY6YIBI88		2019023		6752 JT Equity	Panasonic Finance (Europe) plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000870_CT_AIRB	213800 4JBXWWJKIURC57		53723		PSON LN EQUITY	Pearson Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000871_CT_AIRB			2304195		PDG LN EQUITY	Pendragon Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000872_CT_AIRB	213800V1CCTS41GWH423		02366640	GB00B18V8630		PENNON GROUP PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000873_CT_AIRB			1818486		PSN LN EQUITY	Persimmon Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000874_CT_AIRB	549300OPFWKTD6BUFP71		4267536		PPL UN Equity	PPL UK DISTRIBUTION HOLDINGS LIMITED	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000875_CT_AIRB	213800U93SZC44VXN635		0066 8987	GB00B1Z4ST84	PFG LN Equity	PROVIDENT FINANCIAL PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000876_CT_AIRB	XB3CXKKKED7OMV80FY35		00019457	GB00B19Z1432	PZC LN Equity	PZ CUSSONS PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000877_CT_AIRB	213800791EF5XP7WW494		2641728		QBE AT Equity	QBE European Operations PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000878_CT_AIRB	213800NRSZ1N2Y6LEX44		5777981			R&R Ice Cream plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000879_CT_AIRB	549300 3JFSMOJG48V108		6270876		RB/ LN Equity	Reckitt Benckiser Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000880_CT_AIRB	549300WSX3VBUFFJOO66		2746616			Relx Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000881_CT_AIRB	549300VN4WV7Z6T14K68		5393279		RTO LN EQUITY	Rentokil Initial Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000882_CT_AIRB	549300JJKH86IWQ78005		191285		REX LN EQUITY	Rexam Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000883_CT_AIRB	213800911 3L7IDGEM175		358901		RIO LN Equity	Rio Tinto Finance plc	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000884_CT_AIRB	X57JK1U580XATGR67572		1003142		RR/ LN EQUITY	Rolls-Royce Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000885_CT_AIRB	213800ANK59AYB612F23		93792		RSA LN Equity	Royal & Sun Alliance Insurance PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000886_CT_AIRB	213800JQB9FWF5SD6F42		4138203			ROYAL MAIL GROUP LTD	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000887_CT_AIRB			2578443		RPC LN EQUITY	RPC Group	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000888_CT_AIRB	549300HOGQ7E0TY86138		2339826		RSA LN Equity	RSA Insurance Group PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000889_CT_AIRB	Y4DQT2X5DDRE70QFR206		3528416		SAB LN EQUITY	SABMiller Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000890_CT_AIRB	549300Y7M5CC1U5DBX07		SC264065			Scotland Gas Networks plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000891_CT_AIRB	549300KI75VYLLMSK856		SC117119		SSE LN EQUITY	SSE Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000892_CT_AIRB	213800X1T29YFAYMPC26		SC144517		AGN NA Equity	Scottish Equitable PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000893_CT_AIRB	2138008 5VKJ5NICZBA52		SC193794		IBE SQ Equity	Scottish Power Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000894_CT_AIRB	549300WPVG0TZSPBYR76		SC199549		LLOY LN Equity	Scottish Widows PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000895_CT_AIRB	213800XC35KGM9NFC641		167591			SEGRO PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000896_CT_AIRB	549300PT2CIHYN5GWJ21		02048608	GB0007973794		SERCO GROUP PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000897_CT_AIRB	213800RPBXRETY4A4C59		2366619		SVT LN EQUITY	Severn Trent Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000898_CT_AIRB	213800CNEIDZBL17KU22		SC077438		SKS LN EQUITY	Shanks Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000899_CT_AIRB	213800VDC1BKJEZ8PV53		00998314	GB0008025412	SHI LN Equity	SIG PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000900_CT_AIRB	213800ZTMDN8567S1H61		00324357	GB0009223206	SN/ LN Equity	SMITH & NEPHEW PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000901_CT_AIRB	213800MJL6IPZS3ASA11		137013		SMIN LN EQUITY	Smiths Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000902_CT_AIRB	AJOW550HA7E8YNKF5D89		4120046		6758 JT Equity	Sony Global Treasury Services PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000903_CT_AIRB	213800H7NWVLCWAVKA15		3043097			South Eastern Power Networks plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000904_CT_AIRB	213800YQRUOQE9HPX193		4295398			South Staffordshire PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000905_CT_AIRB	213800FR2VAOKRYRHX45		2366665			South West Water Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000906_CT_AIRB	549300SR1GYYNBZQGX56		4094290		SSE LN Equity	Southern Electric Power Distribution PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000907_CT_AIRB	549300SPX8573VZ2SK79		5167021			Southern Gas Networks plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000908_CT_AIRB	213800NCZLJFDE8Y8D88		7581353			Southern Water (Greensands) Financing plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000909_CT_AIRB	213800Z4CO2CZO3M3T10		02025003	GB0003308607	SXS LN Equity	SPECTRIS PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000910_CT_AIRB	4L663LRNTBQ008OK2N07		SC100764		SGC LN Equity	Stagecoach Group plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000911_CT_AIRB	0TMBS544NMO7GLCE7H90		SC286832		SLI LN Equity	Standard Life PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000912_CT_AIRB	549300GUNF6FFGH4LN53		9743802		532183Z LN Equity	Stemcor Holdings Ltd	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000913_CT_AIRB	213800QHYTM5QRFSEM66		3355631		SYR LN EQUITY	Synergy Health Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000914_CT_AIRB	213800WF53FVDRRHRF44		7105891		TALK LN Equity	TalkTalk Telecom Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000915_CT_AIRB	213800TR86P3371E8605		2280000		0469505D LN Equity	Tata Steel UK Ltd	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000916_CT_AIRB	213800SK14474WPKZ244		76535		TATE LN EQUITY	Tate & Lyle Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000917_CT_AIRB	213800S9BTRXTD853R66		296805		TWJ LN EQUITY	Taylor Wimpey Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000918_CT_AIRB	2138002P5RNKC5W2JZ46		445790	GB0008847096	TSCO LN EQUITY	TESCO PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000919_CT_AIRB	213800JKM5UQHFJOTZ25		2366661			Thames Water Utilities Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000920_CT_AIRB	213800 9TF1SYOMQLBJ60		02100855	GB0003753778		THE GO-AHEAD GROUP PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000921_CT_AIRB	213800VZ4671W3DVB860		6575598		TCG LN Equity	Thomas Cook Group Treasury limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000922_CT_AIRB	213800 3BOFNAAO14YV58		2553288		8766 JT Equity	Tokio Millennium Re (UK) Limited	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000923_CT_AIRB	213800 1127OUBAF22K83		824821		TPK LN Equity	Travis Perkins Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000924_CT_AIRB	213800B6YQZAE81LHAW84		6072876	GB00B1Z7RQ77	TTJ LN EQUITY	TUI TRAVEL Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000925_CT_AIRB	213800 3EYHWO75RKS857		3919249	GB0001500809	TLW LN EQUITY	TULLOW OIL PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000926_CT_AIRB	549300MKFYEKVRWML317		41424		ULVR LN Equity	Unilever PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000927_CT_AIRB	213800Y1TEVS8REY1M35		5957557			United Biscuits Holdco Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000928_CT_AIRB	213800EZCXK4ANQHF889		3207231			United Business Media holdings Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000929_CT_AIRB	213800KYT12UFB2VE455		2366616		UU/ LN Equity	United Utilities PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000930_CT_AIRB	XCJQ23OWIJNLHN7RQC93		1022786		271652Z LN Equity	Urenco Ltd	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000931_CT_AIRB	213800F3BD6N3G6XHU16		251977		CKSN LN Equity	VESUVIUS HOLDINGS LIMITED	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000932_CT_AIRB	213800TB53ELEUKM7Q61		1833679		VOD LN EQUITY	Vodafone Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000933_CT_AIRB	549300UPYDUR1S5FVL38		9223384			Western Power Distribution Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000934_CT_AIRB	213800 6LIAYQKUCYBB20		29423		WTB LN Equity	Whitbread Group PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000935_CT_AIRB			4212563		WMH LN EQUITY	William Hill Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000936_CT_AIRB	213800Z5WTW8QKOHWQ82		04178808	GB0030329360		WINCANTON PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000937_CT_AIRB	213800IN6LSRGTZSOS29		358949		MRW LN Equity	Wm Morrison Supermarkets Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000938_CT_AIRB	549300HTNGX0DU8W1F65		5537577		WPP LN Equity	WPP 2008 Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000939_CT_AIRB	635400LNUHA2LDXXV850				GCC ID Equity	C&C Group PLC	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000940_CT_AIRB	8NUHUXWN91LG4XBGJ7O17		241565		CAT SE Equity	Caterpillar International Finance Limited	IE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000941_CT_AIRB	635400CHH1IXZLVQH675					Coillte Teoranta	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000942_CT_AIRB	549300MIDJNNTH068E74			IE0001827041	CRH ID EQUITY	CRH Plc	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000943_CT_AIRB	213800UPS1QEE4TD3T45				DCC LN Equity	DCC	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000944_CT_AIRB	635400HRFGVKXFHZ8O77		9401			Dublin Airport Authority PLC	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000945_CT_AIRB	635400UFHDIQCDZ6JK11			IE0003094731	1014Z ID EQUITY	Electricity Supply Board Ltd [ESB]	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000946_CT_AIRB	635400VCPRSU89DLMZ57		480184	XS0856023493		ESB Finance Limited	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000947_CT_AIRB	635400RKRK5EGXSPC782				EXPN LN EQUITY	Experian Finance Plc	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000948_CT_AIRB	635400YN51CDCGBYFZ31					Fyffes plc	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000949_CT_AIRB	549300BVFFOIPWCZJK45			IE0000669501	GLB ID EQUITY	Glanbia Plc	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000950_CT_AIRB	635400BE9SBAG61DJ963				GFTU LN Equity	Grafton Group PLC	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000951_CT_AIRB	635400TLIXWZ5WIPPT308		519799		GRF SQ Equity	Grifols World Wide Operations Ltd.	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000952_CT_AIRB	9XTI53MZJ013RO12SX05		2936	IE00B59HWB19		INDEPENDENT NEWS & MEDIA PUBLIC LIMITED COMPANY	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000953_CT_AIRB				IE0004906560	KYG ID EQUITY	Kerry Group Plc	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000954_CT_AIRB	635400HM7V74SUB9OG75					Kingspan Group plc	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000955_CT_AIRB	635400JJOWHIYAJER733					MUSGRAVE GROUP PLC	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000956_CT_AIRB	635400EG4YIJLJMZJ782			IE0002588105	PWL ID Equity	PADDY POWER PLC	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000957_CT_AIRB	635400WKFIPCHCKVW376		104547		RYA ID Equity	Ryanair Holdings PLC	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000958_CT_AIRB	396PBGKP6TE3O062MS44				STX UW Equity	Seagate Technology plc	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000959_CT_AIRB	635400CPLP8H5ITDVT56			IE00B1RR8406	SKG ID EQUITY	SMURFIT KAPPA GROUP PLC	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000960_CT_AIRB	549300INUT2G0ST5K268		327184		TEX UN Equity	Terex International Financial Services Co.	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000961_CT_AIRB	635400K7UEIKHMNKLJ02					Total Produce plc	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000962_CT_AIRB			482042			XL Group PLC	IE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000963_CT_AIRB	VZVOSGGS8JJTR4J7J704					Amtek Auto Ltd	IN	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000964_CT_AIRB	8GRDBX1TJ0PU5NCSHT72		MH008931		BPCL IS Equity	Bharat Petroleum Corporation Limited	IN	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000965_CT_AIRB					BHARTI IN Equity	Bharti Airtel Ltd	IN	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000966_CT_AIRB					IOCL IN Equity	INDIAN OIL CORPN LIMITED	IN	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000967_CT_AIRB	FMVY1IZCSYXSAFRDIT05				LT IN Equity	Larsen & Toubro Ltd	IN	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000968_CT_AIRB					RCOM IN Equity	Reliance Communications Ltd	IN	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000969_CT_AIRB	549300JUOETFYRONLG31				RIL IN EQUITY	Reliance Industries Ltd	IN	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000970_CT_AIRB	1GZWF073JJTD6XPRUU65					Wipro GE Healthcare Private Limited	IN	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000971_CT_AIRB	213800Z3CFZOLXPJWN61					Landsvirkjun	IS	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000972_CT_AIRB	815600763944316DB24	3812211	493995		A2A IM EQUITY	A2A S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000973_CT_AIRB	81560009628EB41FE28	5988397	1497770		4525791Z IM EQUITY	ACCIAIERIA ARVED1 S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000974_CT_AIRB	8156004FCECE0879E118	15161747	191346		7570364Z IM EQUITY	ACCIAIERIE VALBRUNA S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000975_CT_AIRB	549300Q3448N041CTH56	11341891	882486	XS0495012428	ACE IM Equity	Acea SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000976_CT_AIRB	815600818368699 6C911	25090618	3567090232			ACQUE VERONESI S.C.A R.L.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000977_CT_AIRB	81560072 59ABDEA3F444	15214381	971268			Aeroporti di Roma S.p.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000978_CT_AIRB	549300H2RFDYJ3YP5R63	13960200	263011		337973Z NA EQUITY	AGUSTAWESTLAND S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000979_CT_AIRB	529900EKXEGSRCGAAC89	14856155	27910 70044		4519735Z	ALSTOM FERROVIARIA S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000980_CT_AIRB	ZYXJDNVM2J13VBM8G556				AMP IM EQUITY	Amplifon SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000981_CT_AIRB	815600B61174671 7CC98				50098Z IM Equity	Ansaldo Energia SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000982_CT_AIRB	549300FZRH46R7DWAX12	1248024	557390		447262 3Z IM EQUITY	ANSALDOBREDA S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000983_CT_AIRB	815600049A1F9AFE6666	4140157	1192794		MN IM EQUITY	ARNOLDO MONDADORI EDITORE SPA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000984_CT_AIRB	8156000BEB8FC062F442	1020333	120591		2168Z IM EQUITY	ARTSANA - SOCIETA' PER AZIONI	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000985_CT_AIRB	549300X5UKJVE386ZB61	6914312	6204	XS1014759648	ASG GY Equity	Assicurazioni Generali SpA	IT	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000986_CT_AIRB	81560001F41A81948348				AST IM EQUITY	Astaldi SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000987_CT_AIRB	8156008DEC771409C487	18631331	1023691		AU9 GF Equity	Atlantia S.p.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000988_CT_AIRB	529900 3D9N269813C257	1367700	188902		AGL IM EQUITY	AUTOGRILL S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000989_CT_AIRB	81560014944 8CEB9B230	19402720	1037417		365371 9Z IM EQUITY	AUTOSTRADE PER L' ITALIA S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000990_CT_AIRB		26926563	1057205		388974 8Z IM EQUITY	AVIO S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000991_CT_AIRB	529900RRESEDV68K0S54	28770346	235460		BLLA IM EQUITY	BARILLA INIZIATIVE S.R.L.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000993_CT_AIRB	8156004C04255952AB77	1076562	821225		BNS IM EQUITY	BENI STABILI SOCIETA' PER AZIONI SOCIETA' DI INVESTIMENTO IMMOBILIARE QUOTATA	IT	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000994_CT_AIRB	529903DX5YLKSVJ6K559	2930031	134288		BZU IM Equity	Buzzi Unicem SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000995_CT_AIRB	8156006BEAA911EC0A47	1019726	587878			CANDY SPA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000996_CT_AIRB	8156008B101B97A43B02	1053555	160498		CEM IM EQUITY	CEMENTIR HOLDING S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000997_CT_AIRB	815600F321395139 4367	40014779	2001719			Cerved Group S.p.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000998_CT_AIRB		4544552	811402 0152			CLASS EDITORI SPA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000999_CT_AIRB	8156009034C1A5108284	15716081	61357			Compagnia Valdostana delle Acque Spa (CVA Spa)	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001000_CT_AIRB	815600DBF6DC4BC94832	1061039	260769		031054 8D IM EQUITY	CONSERVE ITALIA - CONSORZIO ITALIANO FRA COOPERATIVE AGRICOLE - SOCIETA' COOPERA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001001_CT_AIRB		8327877	819280157			COOPERATIVA EDIFICATRICE FERRUCCIO DEGRADI	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001002_CT_AIRB	815600A5C1DD6C3A8455	1093853	154950364			CPL CONCORDIA SOCIETA' COOPERATIVA IN FORMA ABBREVIATA CPL CONCORDIA S	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001003_CT_AIRB	8156039BF5C1D8E5A15	2836130	60793		389865Z IM EQUITY	DALMARE SPA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001004_CT_AIRB	549300STWX96RDJ9I655					De Agostini Invest SA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001005_CT_AIRB	529900WS2E20BA5J4L49	1618330 3	1698754		EDNR IM EQUITY	EDISON S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001006_CT_AIRB	WOCMU6HCI0OJWNPRZS33				ENEL IM EQUITY	Enel SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001007_CT_AIRB	BUCRF72VH5RBN7X3VL35			IT0003132476	ENI IM EQUITY	ENI S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001008_CT_AIRB	8156008 1EE079FBED395	19377159	354495 0961			ENOVA S.R.L.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001009_CT_AIRB	815600460468 4CA44A90					ERG S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001011_CT_AIRB	8156004CE82074779D19	13870596	166463 0223			FEDRIGONI S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001012_CT_AIRB	549300J4SXC5ALCJM731				1448Z IM Equity	Ferrovie dello Stato SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001013_CT_AIRB	549 3004C1SL445NFDR90				F IM EQUITY	Fiat SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001014_CT_AIRB	8156001B8AD051794959					FINAVAL S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001015_CT_AIRB	529900X4EEX1U9LN3U39	1053767	7031		FNC IM EQUITY	FINMECCANICA S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001016_CT_AIRB	815600C3CCA800EF5D96	1134215				FORALL CONFEZIONI S.P.A. IN BREVE= FORALL S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001017_CT_AIRB	815600E12249DD563C29	26650695	1143814			Gamenet S.p.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001018_CT_AIRB	81560098DBDD66154985					GRANDI NAVI VELOCI S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001019_CT_AIRB	8156001250E819E30127				GCN IM EQUITY	Gruppo Coin SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001020_CT_AIRB	815600129401 7C870346	11027526	10022100159			GRUPPO FINELCO SPA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001021_CT_AIRB	815600511 3BD166 99393	24907200	RM1117269		LTO IX Equity	GTECH S.p.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001022_CT_AIRB		15541251	1638878		400426 8Z IM EQUITY	H3G S.P.A	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001023_CT_AIRB	8156009414FD99443B48	3201267	363550		HER IM EQUITY	HERA S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001024_CT_AIRB	815600D86992FDA7B908	1035363	149288		IMA IM EQUITY	I.M.A. INDUSTRIA MACCHINE AUTOMATICHE S.P.A. IN SIGLA IMA S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001025_CT_AIRB	815600A7D7C7A85F8B51	2733792	116866 0262			I.R.C.A. S.P.A. INDUSTRIA RESISTENZE CORAZZATE E AFFINI	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001026_CT_AIRB	815600338248E53C7D28	3585262	1303501215			IMAP EXPORT S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001027_CT_AIRB	549300KTGKED5E25JR59				IND IM EQUITY	Indesit Co SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001028_CT_AIRB	213800M4YYCP6E8YUX94	2714789	2589327			IPLOM S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001029_CT_AIRB	815600 1EBD33FD474E60	10431674	281364		IRE IM EQUITY	IREN S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001030_CT_AIRB	8156009D23D0FDC70C93	1007005	50		ITM IM Equity	Italcementi S.p.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001031_CT_AIRB	815600236A6B5AE5B406	2675425 4	167186			Linea Group Holding S.p.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001032_CT_AIRB	549300I1NMOBS4B1LT88			IT0001479374	LUX IM EQUITY	LUXOTTICA GROUP S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001033_CT_AIRB		7003703	481230266			MANGIAROTTI S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001034_CT_AIRB	815600292DA01BE68971	3755075	152396		31847 88Z IM EQUITY	MARCEGAGLIA - S.P.A	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001035_CT_AIRB	815600C8D55034EB5379	3779273	64334			Marcolin SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001036_CT_AIRB	213800DIFN7NR7B97A50	552637	1264109		MS IM EQUITY	Mediaset S.p.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001038_CT_AIRB	815600325D15DD92A023	4376875	484613 0633			MOBY S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001039_CT_AIRB		1653085	110858		38934 22Z IM EQUITY	MONIER S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001040_CT_AIRB	8156003A100E8AB89697	6794759	1865640369			PANARIA GROUP INDUSTRIE CERAMICHE S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001041_CT_AIRB	815600 1B96 89098 9C002	23641842	5411110827			PB TANKERS S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001042_CT_AIRB	549300629 3RJBDQWJL92	5944540	169833		PMS IM EQUITY	PERMASTEELISA S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001043_CT_AIRB	815600025 6C2431C2E92	4495509	134077		PIA IM Equity	Piaggio & C. S.p.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001044_CT_AIRB	815600A0C9AFC1F2A709				PC IM Equity	Pirelli & Co SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001045_CT_AIRB	815600EDDBB07C9BDB90	15591777	2246400218			PODINI HOLDING S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001046_CT_AIRB	81560035 4DEDBD0BA991	3465665	842633		POST IM EQUITY	POSTE ITALIANE S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001047_CT_AIRB	8156000FE0A2DC5B7852	16232311	1343952		PRP GR EQUITY	PRADA S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001048_CT_AIRB	213800VHJ22UE2BRRZ48	3830970	706270410			PROFIL GLASS S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001049_CT_AIRB		23687310	1777895		PRY IM EQUITY	PRYSMIAN S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001050_CT_AIRB	815600B9FC8D18A5D034	1058024	291350635			RA.M.OIL RAFFINERIA MERIDIONALE OLII LUBRIFICANTI	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001051_CT_AIRB	8156006 86FA79BEDD6B94	13270817				RHIAG - INTER AUTO PARTS ITALIA S.P.A. O, IN FORMA ABBREVIATA, ALTERNA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001052_CT_AIRB		5012487	8850400154			SACAL - SOCIETA' ALLUMINIO CARISIO - S.P	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001053_CT_AIRB	815600AF08EE2EC2DE92	1035262	8924		226907Z IM EQUITY	SACMI COOPERATIVA MECCANICI IMOLA SOCIETA' COOPERATIVA IN BREVE SACMI IMOLA S.C.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001054_CT_AIRB	815600FC906D230A1420	16077541	86111		SFL IM Equity	Safilo SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001055_CT_AIRB	549300PHV8MBDHWB8X12	1086637	788744		SPM IM EQUITY	SAIPEM S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001056_CT_AIRB	549300UKR289DF4UXQ47	1013056	525502		SAL	SALINI IMPREGILO S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001057_CT_AIRB		6524595	3957900487			SAMMONTANA - S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001058_CT_AIRB	8156006755200B82EB33	1246827	836320150			SAN CARLO GRUPPO ALIMENTARE S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001059_CT_AIRB	529900 5KJSU2AQUJUH84	1066932	49540		SRS IM EQUITY	SARAS S.P.A. O IN FORMA ESTESA SARAS S.P.A. - RAFFINERIE SARDE	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001060_CT_AIRB	815600D2FC31AF713B07	1012950	166476			SNAI SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001061_CT_AIRB	8156002278562044AF79	16067629	163343		SRG IM Equity	SNAM SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001062_CT_AIRB	EOJCGSUJ4NX234BL7V57	14234253	1594238		2091Z IM EQUITY	SORGENIA S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001063_CT_AIRB	815600141CFE5F4C4325	19113128	1016401		447035Z IM EQUITY	STRADA DEI PARCHI SPA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001064_CT_AIRB	815600C343897 7CBBE37	1038951	68670397			TAMPIERI FINANCIAL GROUP S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001065_CT_AIRB	8156002941 5DF1381583	1030384	195810262			TECNICA GROUP S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001066_CT_AIRB	815600AC5599D16D9A40	3335773	574643		MT IM EQUITY	TECNIMONT S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001067_CT_AIRB	549300W384M3RI3VXU42			IT0003497168	TIT IM EQUITY	TELECOM ITALIA S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001068_CT_AIRB	815600CD7323A82E5092	28935694	1763778		284728Z IM EQUITY	TENOVA S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001069_CT_AIRB		1037712	182850362			TERMOSANITARI CORRADINI - S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001070_CT_AIRB	8156009E94ED54DE7C31				TRN IM Equity	Terna Rete Elettrica Nazionale SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001071_CT_AIRB	549300IN56527SDGEJ85	18659000	1019536		80698Z IM EQUITY	TIRRENO POWER S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001072_CT_AIRB	8156003E86EBA167A868				094668 8D IM EQUITY	TotalErg SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001073_CT_AIRB	815600FE9E92D9D6C309	3554534	201271		TFI IM EQUITY	TREVI - FINANZIARIA INDUSTRIALE S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001074_CT_AIRB					4212473Z IM EQUITY	UNIECO SOCIETA' COOPERATIVA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001075_CT_AIRB	815600B8027C92F0DA07	4257672	1189360066			VIBAC S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001076_CT_AIRB	549300YSFQKM1C0X4E45	1132126 5	884361		WIND IM EQUITY	WIND TELECOMUNICAZIONI S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001077_CT_AIRB	549300DHPOF9OOYYD780				5108 JT Equity	Bridgestone Corporation	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001078_CT_AIRB	549300IZYK3206QECG76				CAT SE Equity	Caterpillar Finance Corporation	JP	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001079_CT_AIRB	549300MIFE1VEW02GY83			JP3298600002		COSMO OIL COMPANY LTD	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001080_CT_AIRB	549300T6IPOCDWLKC615				6501 JT Equity	Hitachi, Ltd.	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001081_CT_AIRB	J48DJYXDTLHM30UMYI18				8001 JT Equity	Itochu Corporation	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001082_CT_AIRB	5493004LQ0B4T7QPQV17				6301 JT Equity	Komatsu Ltd.	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001083_CT_AIRB	4P4N3ORD02UGQT1T1W12		0100-01-008776		8002 JT Equity	Marubeni Corporation	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001084_CT_AIRB	KVIPTY4PULAPGC1VVD26				8058 JP EQUITY	Mitsubishi Corp	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001085_CT_AIRB	5493008VBQD43X8QCS14					Mitsui Life Insurance Company Limited	JP	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001086_CT_AIRB	5493000QYMPFRTEY4K28				6701 JT Equity	NEC Corporation	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001087_CT_AIRB					7201 JP EQUITY	Nissan Motor Co Ltd	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001088_CT_AIRB	5493003BZYYYCDIO0R13				9984 JT Equity	SOFTBANK CORP.	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001089_CT_AIRB	549300 4SE33MRLPB1W98				2768 JP EQUITY	Sojitz Corp	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001090_CT_AIRB					6758 JP EQUITY	Sony Corp	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001091_CT_AIRB	V82KK8NH1P0JS71FJC05				8053 JP EQUITY	Sumitomo Corp	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001092_CT_AIRB	549300 74QUY8RD0UZM08					Suntory Holdings Limited	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001093_CT_AIRB	549300ZLMVP4X0OGR454				4502 JT Equity	Takeda Pharmaceutical Company Limited	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001094_CT_AIRB	549300LBHTST91VKHO68				6502 JT Equity	Toshiba Corporation	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001095_CT_AIRB	5493006W3QUS51MH6R84				TOM GY Equity	Toyota Motor Corporation	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001096_CT_AIRB					004020 KS Equity	Hyundai Steel Co	KR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001097_CT_AIRB					000270 KS Equity	Kia Motors Corp	KR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001098_CT_AIRB	549300MGHLPT1EFHGF84				2007 HK Equity	Country Garden Holdings Company Limited	KY	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001099_CT_AIRB	549300IHVJRWVT075523				3333 HK Equity	Evergrande Real Estate Group Limited	KY	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001100_CT_AIRB	5493003DTPH8AMMK4P51				NE UN Equity	Noble Corporation	KY	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001101_CT_AIRB	549300FNENFFSMO3GT38			XS0835890350	XPBR SQ Equity	Petrobras Global Finance B.V.	KY	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001102_CT_AIRB	213800S7DNJQX6LHTQ21		133818917			AB "Kauno grūdai"	LT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001103_CT_AIRB				LU1014539529		ALTICE	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001104_CT_AIRB	549300BU7PAH5RRM092				APAM NA EQUITY	Aperam SA	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001105_CT_AIRB	2EU1GUTUI56J95AL165				MT LX EQUITY	ArcelorMittal SA [AM]	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001106_CT_AIRB	549300GJ79DYFBBF5T83				0307096D LX EQUITY	Brandbrew S.A.	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001107_CT_AIRB	549300 7GVB112FDSS786		B0155849		CNHI UN Equity	CNH Industrial Finance Europe S.A.	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001108_CT_AIRB	549300938QUWMPITJ642				COV US EQUITY	Covidien International Finance SA	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001109_CT_AIRB	529900W1S8TJDDH8YB29					Encevo S.A.	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001110_CT_AIRB			350807947	FR0000038259	ERF FP EQUITY	EUROFINS SCIENTIFIC SE	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001111_CT_AIRB	213800568PRHV2JR9650			XS0357281558	GSPBEX RR Equity	Gaz Capital S.A.	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001112_CT_AIRB	213800WHKNIC1JQQG433				8GC GS Equity	Glencore Finance (Europe) S.A.	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001113_CT_AIRB	8XJ8KF85PBKK1TLMFN29					Intelsat Jackson Holdings S.A.	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001114_CT_AIRB	549300MBM5B61VCW5A23					International Automotive Components Group, S.A.	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001115_CT_AIRB	RUOKPID0PZDUWJYU9J61				DE UN Equity	John Deere Bank S.A.	LU	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001116_CT_AIRB	529900XUC6PXMN6ABU42				TGH GY Equity	Logwin AG	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001117_CT_AIRB	549300CTHC1CP86P2G96				MICF PQ Equity	Millicom International Cellular S.A.	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001118_CT_AIRB					0755015D LX EQUITY	NH FINANCE SA	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001119_CT_AIRB	213800IUIRBFRNCYVR24				390039 4Z LX Equity	Nizi International SA	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001120_CT_AIRB	549300VEJMMZCY6OBU06				PDS A NS Equity	Pacific Drilling S.A.	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001121_CT_AIRB	529900UUYBCBB7HMVI56					Phoenix PIB Dutch Finance B.V.	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001122_CT_AIRB	549300OZSHE4H5BFQA66					QUILVEST SA	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001123_CT_AIRB	5493000C8J3C3SZYS040				RTL BB Equity	RTL Group S.A.	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001124_CT_AIRB	549300 8JPA4HYMH1HX51				SESG FP EQUITY	SES SA	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001125_CT_AIRB	549300CJ7LW6QSGIL444					Swiss Re Europe S.A.	LU	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001126_CT_AIRB	529900BSBZ853DKUP675					TRAXYS SARL	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001127_CT_AIRB	549300RIG2CXWN6IV731					CEMEX S.A.B. de C.V.	MX	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001128_CT_AIRB	549300 8KEVFYPMGTXO33				KOFL MM Equity	Coca-Cola FEMSA, S.A.B. de C.V.	MX	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001129_CT_AIRB	5493000XJLJ6C4T0PG82				GRUMAB MM Equity	GRUMA, S.A.B. de C.V.	MX	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001130_CT_AIRB	5493000R1XURZEBFEV60				BIMBOA MM Equity	Grupo Bimbo, S.A.B. de C.V.	MX	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001131_CT_AIRB	549300QOAB2GJSFM0381				1234Z MM Equity	Grupo Petrotemex SA de CV	MX	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001132_CT_AIRB	549300CAZKPF4HKMPX17					PETROLEOS MEXICANOS	MX	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001133_CT_AIRB	549300FW3RGHPHT21D10				ALFAA MM Equity	Sigma Alimentos, S.A. de C.V.	MX	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001134_CT_AIRB	549300MY3DAIB0BP706		TNE940608H55	USP9084BAD03	ALFAA MM Equity	Tenedora Nemak, S.A. de C.V.	MX	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001135_CT_AIRB	549300EMP9DT6Q35HZ31			NL0000852564		AALBERTS INDUSTR	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001136_CT_AIRB	549300J93WR5DPG0P466		KVK 33232124		ABB SS Equity	ABB Capital B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001137_CT_AIRB	549300 7WHKI5H7 5YJ358		KVK 34215458		ABE SQ Equity	Abertis Infraestructuras Finance B.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001138_CT_AIRB	724500 7QUM1FHIQV531		KVK 33235189			Achmea B.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001139_CT_AIRB	724500HKX3QVUQF9G08		KVK 28080300			Achmea Zorgverzekeringen N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001140_CT_AIRB	O4QK7KMMK83ITNTHUG69		KVK 27076669	NL0000303709	AGN NA Equity	AEGON N.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001142_CT_AIRB	724500XYIJUGXAA5QD70		KVK 09007809	NL0000009132	AKZA NA EQUITY	Akzo Nobel NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001143_CT_AIRB	724500XBZ9QOPTI11U82		KVK 34108286			Alliander N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001144_CT_AIRB	549300KYQ7B0H0K66406		KVK 33055009		AML LN Equity	Amlin Europe N.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001145_CT_AIRB	724500MCUU6QOFRFEA53		KVK 33256360 0000		792658Z PL EQUITY	AMORIM ENERGIA, BV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001146_CT_AIRB	724500UZH70GO047N03			NL0006237562		ARCADIS	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001147_CT_AIRB	724500I122ND6ZFHX623		KVK 30037466	NL0000334118	ASM NA Equity	ASM International N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001148_CT_AIRB	724500Y6DUVHQD6OXN27		KVK 17085815	NL0006034001	ASML NA EQUITY	ASML HOLDING N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001149_CT_AIRB	724500 4JOPUJ0OOWTU73		KVK 30031823			ASR Schadeverzekering N.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001150_CT_AIRB	724500XFMNHF1GFPYJ05		KVK 08125298		3324558Z NA Equity	BDR Thermea Group BV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001151_CT_AIRB	529900ZHG3IXU0PNJ56		KvK 27106340 0000		1136Z NA EQUITY	BMW Finance N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001152_CT_AIRB				NL0000852580		BOSKALIS WESTMIN	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001153_CT_AIRB				NL0010776944		BRUNEL INTERNAT	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001154_CT_AIRB	529900AOH3NBA8PZFG65		KvK 32097651 0000		0533866D NA EQUITY	Celesio Finance BV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001155_CT_AIRB	549300WGC2HZ5J67V817				CNHI IM Equity	CNH Industrial NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001156_CT_AIRB	549300BXVNOCYQ83FU09		KVK 34154633		KO UN Equity	Coca-Cola HBC Finance B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001157_CT_AIRB				NL0000200384		CORELABORATORIES	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001158_CT_AIRB	549300UNTCLR21YKLL62		KVK 30073501	NL0000288967		Corio N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001159_CT_AIRB				NL0009294552		DELTA LLOYD	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001160_CT_AIRB	724500S75737K2SFDA03		KVK 22031457			Delta N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001161_CT_AIRB	213800N8X49KJRTNDM49		KVK 3419663		DGE FP Equity	Diageo Finance B.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001162_CT_AIRB	529900M7QSB704RUUT95		KVK 34182495		AIR FP Equity	Eads Finance B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001163_CT_AIRB	724500KRQECMCRGM1971		KVK 14026250			EBN B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001164_CT_AIRB	529900T L43AQDFOW5739		KvK 34121496 0000		1403Z NA EQUITY	EDP FINANCE BV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001165_CT_AIRB	724500R5IP6TFKTNRU48		KvK 24306393		2091Z NA Equity	Eneco Holding NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001166_CT_AIRB	549300XW2F91G4T4WC42		KVK 34149162		ENL GY Equity	ENEL Investment Holding B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001167_CT_AIRB	529900011V8VJ3BUKR64		KVK 17115973		RWE GF Equity	Essent N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001168_CT_AIRB				NL0000288876		EUROCOMMERCIAL	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001169_CT_AIRB				NL0000352565		FUGRO	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001170_CT_AIRB	2138005FTXOJUBQ5J563		KVK 24243533		GAS SQ Equity	Gas Natural Fenosa Finance BV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001171_CT_AIRB	724500EJZTDPAITRSJ55		KVK 02089290			GasTerra B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001172_CT_AIRB				NL0000400653		GEMALTO	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001173_CT_AIRB	549300L10EVYURBFIH66		KVK 55293980			Global Blue Acquisition B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001174_CT_AIRB	529900SNLFF5M6HJLT36		KvK 33286563 0000		1004Z NA EQUITY	Haniel Finance B.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001175_CT_AIRB	724500K5PTPSST86UQ23		KVK 33011433	NL0000009165	HEIA NA Equity	Heineken NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001176_CT_AIRB	7245008C9KMJL9P2UI77		KVK 34323653			Hyva Global B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001177_CT_AIRB	724500CR19MQGFWFBZ64		KvK 34217578 0000		0308206D NA EQUITY	ICL Finance BV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001178_CT_AIRB	TLLG0UTU6ZHOG003X735					Imperial Mobility Finance B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001179_CT_AIRB	549300501BZUR4138J72		KVK 27120438			ING Re (Netherlands) N.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001180_CT_AIRB			KVK 24311905		28724Z3Z NA Equity	InterGen NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001181_CT_AIRB	724500C9GNBV20UYRX36		KVK 35000363	NL0010672325	AH NA Equity	Koninklijke Ahold NV [Royal Ahold NV]	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001182_CT_AIRB	724500V38C5KTDY5BS93		KVK 30058019	NL0000337319	BAMNB NA Equity	Koninklijke BAM NBM NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001183_CT_AIRB	724500SNT1MK246AHP04		KVK 14022069	NL0000009827	DSM NA EQUITY	Koninklijke DSM N.V	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001184_CT_AIRB	549300YO0JZHAL7FVP81		KVK 02045200	NL0000009082	KPN NA Equity	Koninklijke KPN NV [Royal KPN NV]	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001185_CT_AIRB	H1FJE8H61JGM1JSGM897		KVK 17001910	NL0000009538	PHIA NA Equity	Koninklijke Philips Electronics N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001186_CT_AIRB	724500HZ4BN317I12G68		KVK 06016321		KTC NA Equity	Koninklijke Ten Cate NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001187_CT_AIRB	724500UL634GFV1KYF10		KVK 24295332	NL0009432491	VPK NA Equity	Koninklijke Vopak NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001188_CT_AIRB	529900WQGOTJDYG9NP76		KVK 09151956		LXS GF Equity	Lanxess Finance B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001189_CT_AIRB	5H8RMHHYTWIP1RKLCE38		KvK 34115238 0000		2177Z NA EQUITY	Linde Finance B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001190_CT_AIRB	549300J6QSW38QNOJK61		KVK 57924562			LYB International Finance B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001191_CT_AIRB	BN6WCCZ8OVP3ITUUVN49		KVK 24473890		DLY GB Equity	LyondellBasell Industries N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001192_CT_AIRB	635400TMCKVEU87EJ582		KVK 24321697			METINVEST B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001193_CT_AIRB	529900PF6F1OHRZVU341		KvK 33178683 0000		1169Z NA EQUITY	Metro Finance B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001194_CT_AIRB	635400 7MKEEGGVUMXO83		KVK 34239108			New World Resources N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001195_CT_AIRB	724500RKMOD48AIWKD94		KvK 24307569 0000		38938 86Z NA EQUITY	NIDERA B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001196_CT_AIRB	549300 62JS29A5N4GO82		KVK 34248449			Nielsen Holdings N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001197_CT_AIRB	724500 GQV9YLNSWECU41		KVK 17179668			Nord Gold N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001198_CT_AIRB	724500TXS5HH3GY4UW42		KVK 30124358			NS Groep N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001199_CT_AIRB	5299000CMF80GY2U0U47		KVK 16074305	NL0010395208	NUO NA Equity	Nutreco Holding NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001200_CT_AIRB	724500HT4YW45B1Y7859		KVK 57585083			OAK Leaf B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001201_CT_AIRB	549300NCMRGIBJYUOE57			NL0010558797		OCI	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001202_CT_AIRB	724500IM9A059TQLBX63					OCI Nitrogen BV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001203_CT_AIRB	724500 53F5WRDY8CDZ66		KVK 24291478		OI US Equity	OI European Group B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001204_CT_AIRB	Q47A62EK6GMSID3Y8C39		KVK 17133742	XS0788529096	PCAR US Equity	PACCAR Financial Europe B.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001205_CT_AIRB	549300N522D35S8MKV65		KvK 24320769 0000		361737 2Z NA EQUITY	PETROBRAS NETHERLANDS BV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001206_CT_AIRB	549300VGHFJJ58HE2B54		KVK 17008551		PHIA NA Equity	Philips Electronics NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001207_CT_AIRB	529900N9UJEHN9UPXN50					PHOENIX PIB FINANCE BV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001208_CT_AIRB	724500Q41FHN0P1GPC53		KVK 27168968	NL0009739416	TNT LI Equity	PostNL N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001209_CT_AIRB	549300 36WK3GMCN17Z57				QIA GY Equity	Qiagen NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001210_CT_AIRB	724500 9EAAUUQJ0U4T57		KVK 33216172	NL0000379121	RAND NA EQUITY	RANDSTAD HOLDING NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001211_CT_AIRB	549300XO8R7MPISUO753		KVK 33155037	NL0006144495		Reed Elsevier NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001212_CT_AIRB	549300 2YCY6HTK0OUR29		KVK 24251372	XS0202649934	REPGY Equity	Repsol International Finance B.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001213_CT_AIRB			KVK 34179503	GB00B03MM408	RDSA NA EQUITY	ROYAL DUTCH SHELL PLC	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001214_CT_AIRB	549300 2N51KZCVBDMS27		24114856	NL0006055329		ROYAL IMTECH NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001215_CT_AIRB	213800LBMMAIG1FQP389		KVK 14105351		SABIC AB Equity	SABIC Capital I B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001216_CT_AIRB				NL0000360618		SBM OFFSHORE	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001217_CT_AIRB	529900KEH8410ESH1483		KVK 53761790			Schaeffler Finance B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001218_CT_AIRB	724500DX7Q1A19SPY530		KVK 34166584			Schiphol Nederland B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001219_CT_AIRB	724500 1TBT3NI9SPNJ75					SHV Netherlands NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001220_CT_AIRB	TAFO772JB70PDRN5VS48		KvK 27092998 0000		1223Z NA EQUITY	Siemens Financieringsmaatschappij N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001221_CT_AIRB	724500E9ZG6JMH6E2I14			NL0000817179		SLIGRO FOOD GROUP	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001222_CT_AIRB	724500ZTKJYJMWVLWJ82		KVK 34297413			SRLEV N.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001223_CT_AIRB	549300 2SSXOL85X3XC87		KVK 58623701			Syncreon Group B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001224_CT_AIRB	724500LTUWK3JQG63903		KVK 09083317			TenneT Holding B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001225_CT_AIRB	724500 8G22FOV7TYYJ34		KVK 06045666	NL0000852523	TWEKA NA EQUITY	TKH Group NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001226_CT_AIRB	724500 978QL7NKMLTQ37		KVK 34210949			TMF Group Holding B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001227_CT_AIRB				NL0009739424		TNT EXPRESS	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001228_CT_AIRB	724500L44K67W7UW1C59					TomTom International B.V	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001229_CT_AIRB	724500OPA8GZSQUNSR96		KVK 33194984		TOM GY Equity	Toyota Motor Finance (Netherlands) B.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001230_CT_AIRB	PX7SUPU7HUNJBQ8BPI65		KVK 33236939		585233Z NA Equity	Trafigura Beheer BV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001231_CT_AIRB	549300TK7G7NZTVM1Z30		KVK 24051830	NL0000009355	UNA NA Equity	Unilever NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001232_CT_AIRB	549300IW6C3SRHUUK147					Vitol Holding BV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001234_CT_AIRB	549300FRXSUUW3M2Q281					WABCO Europe Holdings BV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001235_CT_AIRB	724500522D3ORUTUGW47		KVK 05078970		WAVIN NA Equity	Wavin NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001236_CT_AIRB	724500YRQCY3BD9RJZ92			NL0000289213		WERELDHAVE	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001237_CT_AIRB	724500TEM531I0U077B74		KVK 33202517	NL0000395903	WKL NA EQUITY	Wolters Kluwer N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001238_CT_AIRB	5JB3IE65ZU13TA0DGN10					Würth Finance International B.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001239_CT_AIRB				NL0006294290		ZIGGO	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001240_CT_AIRB					BWO NO Equity	BW Offshore Shipholding Ltd	NO	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001241_CT_AIRB	549300 4ZHCILEMZLBS85		00304772770005			FERD AS	NO	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001242_CT_AIRB	549300 9F6KP3UMLPOY27		931186744			ICA Norge AS	NO	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001243_CT_AIRB	549300ZLJDXBXUNCY824		936738540			National Oilwell Varco Norway AS	NO	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001244_CT_AIRB	549300N1SDN71ZZ8BO45				NHY NO Equity	Norsk Hydro ASA	NO	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001245_CT_AIRB	529900J8VSH14TP5VD23					ODFJELL SE	NO	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001246_CT_AIRB	213800T66DRTE6O6BV87		916235291		PGS NO Equity	Petroleum Geo-Services ASA	NO	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001247_CT_AIRB	529900TH4OAW7WYG1777		987059699			Statkraft AS	NO	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001248_CT_AIRB	OW6OFBNCKXC4US5C7523		923609016		STL NO Equity	Statoil ASA	NO	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001249_CT_AIRB	R7NJHU48LTCIOB9BVU57				CNU NZ Equity	Chorus Limited	NZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001250_CT_AIRB	259400GYHYZPQ0HTMT82				CIE PW Equity	Ciech S.A.	PL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001251_CT_AIRB	259400A9BI23M3K1NK82				LTS PW EQUITY	GRUPA LOTOS S.A.	PL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001252_CT_AIRB	259400WT6MCX3V59XI09					Netia S.A.	PL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001253_CT_AIRB	259400TOMPUOLS65II22		10681		TPA1 GR Equity	ORANGE POLSKA SA	PL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001254_CT_AIRB	259400TGY6IYEP2EFW87		467426			POLKOMTEL SP. Z O.O.	PL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001255_CT_AIRB	259400VVMM70CQRIJT74		28860		PKN PW Equity	Polski Koncern Naftowy ORLEN S.A. (PKN)	PL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001256_CT_AIRB	259400NAPDFBOTNCR154				TPE PW Equity	TAURON Polska Energia S.A.	PL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001257_CT_AIRB	Q1ECZWEVT6ZTFERCPG94			PLTLKPL00017	OPL PW EQUITY	TELEKOMUNIKACJA POLSKA SA	PL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001258_CT_AIRB	213800RQXBBZ6KSP1172		500311390			AMORIM & IRMAOS SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001259_CT_AIRB	213800 2PLG1YW8EP7248					AMORIM HOLDING II SGPS SA	PT	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001260_CT_AIRB	213800V5Z38TLIRQW516		500700834			ANA AEROPORTOS PORTUGAL SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001261_CT_AIRB			502607920			AUCHAN PORTUGAL HIPERMERCADOS SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001262_CT_AIRB	549300I1KNBNPPKW7528		500038015			AUTO SUECO LDA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001263_CT_AIRB	549300RU6UYW1UMYOP92		500194670			BP PORTUGAL COMERCIO DE COMBUSTIVEIS LUBRIFICANTES SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001264_CT_AIRB				PTBRI0AM0000	BRI PL EQUITY	BRISA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001265_CT_AIRB	549300FREK460JU7RG08		500060266			CELULOSE BEIRA INDUSTRIAL-CELBI SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001266_CT_AIRB	549300TF1SUYCFUO3840		503309362			COLEP PORTUGAL SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001267_CT_AIRB			507195515			CONTROLINVESTE SGPS SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001268_CT_AIRB	213800X28CMB8LAIT849		502557400			CPCD I COMP PORTUGUESA DIST PROD INFORMATICOS SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001269_CT_AIRB	549300RGQV4M16FESU23		500832234			CUF QUIMICOS INDUSTRIAS, SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001270_CT_AIRB	529900C1C3WDMGI9VH80			PTEDP0AM0009	EDP PL EQUITY	EDP - Energias de Portugal S.A.	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001271_CT_AIRB	529900LOXJVWGOH84656		503293695			EDP - GESTÃO DA PRODUÇÃO DE ENERGIA SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001272_CT_AIRB			504885367			ESPIRITO SANTO SAUDE SGPS SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001273_CT_AIRB	213800331 9Y7NM75FG53		504499777	PTGALIOE0009	GALP PL Equity	GALP ENERGIA SGPS, S.A.	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001274_CT_AIRB	213800Y3V72PI6W8KG10		511220448			GRUPO PESTANA - SGPS SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001275_CT_AIRB	259400A8SZP10GB5IB19			PTJMT0AE0001	JMT PL EQUITY	J.MARTINS	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001276_CT_AIRB			500073880			LENA ENGENHARIA CONSTRUCOES SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001277_CT_AIRB	549300SNYKYW15R3UE62		502011475			MODELO CONTINENTE HIPERMERCADOS SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001278_CT_AIRB	549300TLPT6W9R3CLQ86		500197814			MOTA-ENGIL, ENGENHARIA E CONSTRUCAO S.A.	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001279_CT_AIRB	549300NN4LXUF8JA244					Ocidental Companhia Portuguesa de Seguros de Vida, S.A.	PT	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001280_CT_AIRB	549300 71D35BVUPC5942		502604751			OPTIMUS-COMUNICACOES S.A	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001281_CT_AIRB			507979265			OPWAY - SGPS, SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001282_CT_AIRB	213800ZWKG61JG7ZCF61		500697370			PETROLEOS PORTUGAL PETROGAL SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001283_CT_AIRB	259400DRC6WOXNVW8B57	500829993	500829993		90413Z PL EQUITY	PINGO DOCE-DISTRIBUIÇÃO ALIMENTAR S.A.	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001284_CT_AIRB	549300UNIB7M2AXUXS35			PTPTI0AM0006	PTCL TQ EQUITY	Portucel S.A.	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001285_CT_AIRB	549300FR1FN48KGHR915			PTREL0AM0008	RENE PL Equity	REN-Redes Energeticas Nacionais, SGPS, S.A.	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001286_CT_AIRB			500246963			REPSOL PORTUGUESA SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001287_CT_AIRB	5493002X2CCY60HWCU94		500243590			SECIL COMP GERAL CAL CIMENTO SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001288_CT_AIRB	549300PXZF74GVQM6867		500058580			SONAE INDUSTRIA PRODUCAO COM DERIVADOS DE MADEIRA SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001289_CT_AIRB	549300EZYIURQ5RGSE56		500278571			SOVENA OILSEEDS PORTUGAL, SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001290_CT_AIRB	549300KJPELBJPMQH079		500833532			SOVENA PORTUGAL CONSUMER GOODS SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001291_CT_AIRB	959800201400058132 90		505042037			SUMOL+COMPAL MARCAS SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001292_CT_AIRB			500097488			TEIXEIRA DUARTE ENGENHARIA E CONSTRUCOES SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001293_CT_AIRB	549300CNE5R74B3XKF57		505266202			UNICER BEBIDAS SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001294_CT_AIRB		503933139	503933139		3646175Z PL EQUITY	UNILEVER JERÓNIMO MARTINS, LDA.	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001295_CT_AIRB	213800IDK8UTYDSFOG74		502544180			VODAFONE PORTUGAL COMUNICACOES PESSOAIS SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001296_CT_AIRB		500302200	500302200		026547 2D PL EQUITY	ZAGOPE - CONSTRUÇÕES E ENGENHARIA S.A.	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001297_CT_AIRB	549300VOFQC1SPGTZM19		503039063			ZON TV CABO PORTUGAL SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001298_CT_AIRB	549300D3EDZJB62TR20		21183		ORDS QD Equity	Ooredoo Q.S.C.	QA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001299_CT_AIRB	549300UKYDM618HEPU79				SNP RO EQUITY	OMV PETROM S.A.	RO	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001300_CT_AIRB	549300F8ZIGJVUPIU797		24297754			Rompetrol Group N.V. (The)	RO	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001301_CT_AIRB					GAZP RU Equity	Gazprom OAO	RU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001302_CT_AIRB					ROSN RU Equity	OJSC Oil Co Rosneft	RU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001303_CT_AIRB					TATN RU Equity	Tatneft OAO	RU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001304_CT_AIRB	549300 7RN7O98MYBX124					AKTIEBOLAG LINDEX	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001305_CT_AIRB	549300UCKT2UK88AG251			SE0000695876	ALFA SS EQUITY	Alfa Laval AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001306_CT_AIRB	549300YECS8HKCMMB67			SE0000255648	ASSAB SS EQUITY	Assa Abloy AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001307_CT_AIRB	2138 00T8PC8Q4FYJZR07		556014 2720	SE0000122467	ATCOA SS EQUITY	Atlas Copco Aktiebolag	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001308_CT_AIRB	213800 2GW5WN1UYZAO32		5561125690000 4			BILIA AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001309_CT_AIRB	549300YJUYJ9A24RXL71			SE0005906922	SE0005906922 Corp	BILLERUDKORSNÄS AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001310_CT_AIRB	549300ZACGIQHBBMOD20		5560269549		BONN SS EQUITY	Bonnier Finans AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001311_CT_AIRB	213800SE6FV5UDIEEY92		7231783 1			CAPIO AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001312_CT_AIRB	549300GU5OHTR1T5IY68			SE0005932225	SE0005932225 Corp	Castellum AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001313_CT_AIRB	549300HCT1WLHEXNLZ18					Dometic Holding AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001314_CT_AIRB	549300Y3HHZB1ZGFPJ93				ELUXA SS Equity	Electrolux AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001315_CT_AIRB	549300JNPI46XNH0PM97					Fabege AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001316_CT_AIRB	5493003PZ4F57OG3W735					GETINGE AB,	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001317_CT_AIRB	529900XKWB408ZZYBF68					GREEN CARGO AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001318_CT_AIRB	213800YUV362W4E1LP46					H & M Hennes & Mauritz GBC AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001319_CT_AIRB	549300J3BTSY61VHUR49		5560101155000 4			HALDEX AKTIEBOLAG	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001320_CT_AIRB	549300VOTS5OZ82UTG69			SE0005934320	SE0005934320 Corp	HEMSÖ FASTIGHETS AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001321_CT_AIRB	549300WJFW6ILNI4TA80		5561904771	SE0000103699	HEXAB SS EQUITY	Hexagon AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001322_CT_AIRB	529900S0SH3454F0QE68		5560013301	SE0000109290	HOLMB SS EQUITY	Holmen AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001323_CT_AIRB	549300GYQIIJ3UXB7655			SE0001662222	HUSQB SS EQUITY	HUSQVARNA AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001324_CT_AIRB	549300VEBQPHRZBKUX38		556013-8298	XS0795505402	INVEA SS Equity	Investor AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001325_CT_AIRB	529900X0UEM9DOM6FK12		5560452103	SE0000806994	JM SS EQUITY	JM AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001326_CT_AIRB	549300VD6SNNS5N5V183					KORAB INTERNATIONAL AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001327_CT_AIRB	549300SOXRTBK0WSJN46		5565451217	SE0000549412	KLED SS EQUITY	Kungsleden AB	SE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001328_CT_AIRB	529900AB08F05L4HWU11					LANTMÄNNEN EK FÖR	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001329_CT_AIRB	213800NS2XXVRYS7WP40			SE0002683557	LOOMB SS EQUITY	Loomis AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001330_CT_AIRB	549300SNQNTHQLZQON04		5564272812	SE0000221723	MEDAA SS EQUITY	Meda AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001331_CT_AIRB	549300E8NDODRSX29339		5563099158	SE0000412371	MTGB SS EQUITY	MODERN TIMES GROUP MTG AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001332_CT_AIRB	213800WRGLW3CY4MHW53		5560345174000 4			NCC	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001333_CT_AIRB	549300KUJMRC9NW93596					Nobina sverige AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001334_CT_AIRB	5493007VGEKBZGZ6PC69					NYNAS AB (PUBL)	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001335_CT_AIRB	549300ES84TRW7EWGU35					Perstorp Holding AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001336_CT_AIRB	549300S2D8BDH1CKLI47					PostNord AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001337_CT_AIRB	549300MHCMD8DCSBY41		5560726977003 4			Preem	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001338_CT_AIRB	549300ZHO4JCQQI13M69		556036-0793	SE0000112385	SEO005567088 Corp	SAAB AKTIEBOLAG	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001339_CT_AIRB	529900BZUAXN43LVZF54				SAND SS Equity	Sandvik AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001340_CT_AIRB	529900IG94UPTI8C7N54		5566577416		030153 6D SS EQUITY	Sandvik Treasury AB	SE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001341_CT_AIRB	529900AE1FZNUH6EVS39			SE0003366871	SAS SS EQUITY	SAS AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001342_CT_AIRB	529900IBZYSUQLQSPNR07		5560840976	SE0000308280	SCVB SS EQUITY	Scania CV AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001343_CT_AIRB	635400TTYKE8EIWDS617				SECUB SS Equity	Securitas AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001344_CT_AIRB	549300WOSC31U83UG449		5561063834		SKAB SS EQUITY	Skanska Financial Services	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001345_CT_AIRB	549300MA1BZYJU87BW55		5560339086	SE0000113250	SKAB SS EQUITY	Skanska Sverige AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001346_CT_AIRB	549300X6MQ0GG8BRY481					SKF sverige AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001347_CT_AIRB	549300ZHVSWBLEV7P15					SÖDRA SKOGSÄGARNA EKONOMISK FÖRENING	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001348_CT_AIRB	529900329VS14ZJML164		5560163429	SE0000171100	SSABA SS EQUITY	SSAB AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001349_CT_AIRB	529900J0C48FH28HNQ19		5563137933	SE0000120669	SSABA SS EQUITY	SSAB Emea AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001350_CT_AIRB	213800CWLTI7WZCC2R35		5560010802		1081Z SS EQUITY	Stena AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001351_CT_AIRB	529900SHSK597UX55629					SVEASKOG FÖRVALTNINGS AKTIEBOLAG	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001352_CT_AIRB	549300FW5JDRV1IJ0M67				SCAB SS Equity	Svenska Cellulosa AB [SCA]	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001353_CT_AIRB	529900ZERGNJBEQEX179		5567970818000 4			SWEDAVIA AB SWEDAVIA EKONOMI	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001354_CT_AIRB	549300SDU3003SGUC166					SWEDISH HOSPITAL PARTNERS AB,	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001355_CT_AIRB	529900YVXCGNWAUYZG78			SE0000310336	SWMA SS EQUITY	Swedish Match AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001356_CT_AIRB	213800EKD193RVI9HL76		556410 8917	SE0000314304	TEL2B SS EQUITY	Tele2 AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001357_CT_AIRB	549300W9JLPW15XJPM52		556016-0680	XS0435008726	ERICB SS Equity	Telefonaktiebolaget LM Ericsson	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001358_CT_AIRB	213800FSR9RNDUOTXO25				TLSN SS Equity	TeliaSonera AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001359_CT_AIRB	549300 6LU5JO4P7HQ305					THULE HOLDING AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001360_CT_AIRB	213800XY16PAWG2PAD14				TRELB SS Equity	Trelleborg AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001361_CT_AIRB	549300 7LNZSEWN5KTV42			SE0005769270	SE0005769270 Corp	Vasakronan	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001362_CT_AIRB	549300T5RZ1HA5HZ3109				VATT SS Equity	Vattenfall AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001363_CT_AIRB	549300HGV012CNC8JD22			SE0000115420	VOLVB SS EQUITY	Volvo AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001364_CT_AIRB	54930083GODGBHODQ153		189744			Global A&T Electronics Ltd.	SG	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001365_CT_AIRB	33D7DTWH8BNIUWE0IF81				OLAM SP Equity	Olam International Ltd	SG	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001366_CT_AIRB					7536988Z SK EQUITY	Volkswagen Slovakia A.S.	SK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001367_CT_AIRB	549300QOGMPTKB6W7G56		1,07544E+11	USY7154 8BY95	PTT TB Equity	PTT Public Company Limited	TH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001368_CT_AIRB	8RS0AKOLN987042F2V04				NXWA GF Equity	21st Century Fox America, Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001369_CT_AIRB	LUZQVYP4VS22CLWDAR65			US88579YAF88	MMM SE Equity	3M Company	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001370_CT_AIRB	HQD377W2YR662HK5JX27		1L0 81422 20		ABT US Equity	Abbott Laboratories	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001371_CT_AIRB	FR5LCKFTG8054YNNRU85		DE512 6809		4AB GF Equity	AbbVie Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001372_CT_AIRB	549300T0GJTEK811V153				WPI US EQUITY	Actavis, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001373_CT_AIRB	549300QKBENKLBXQ8968		PA7 24325		AET US Equity	Aetna Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001374_CT_AIRB	LYOM0B2GCF1JWXK5ZG04				AGCO UN Equity	AGCO Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001375_CT_AIRB	QUIX8Y7A2WP0XRMW7G29				A UN Equity	Agilent Technologies, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001376_CT_AIRB	9PO87UV78U1JHLR68X04				8685 JT Equity	AIG Financial Products Corp.	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001377_CT_AIRB	7QEON6Y1RL5XR3R1W237				APD US Equity	Air Products & Chemicals Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001378_CT_AIRB	ABPN11VOHLHX6QR7XQ48				AA US Equity	Alcoa Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001379_CT_AIRB	XSGZFLO9YTNO9VCQV219				MO US Equity	Altria Group Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001380_CT_AIRB	ZXTILKJKG63JELOEG630		DE2620453		AMZN US Equity	Amazon.com, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001381_CT_AIRB	IWUQB36BXD6OWD6X4T14		DE0332421		AAL UW Equity	American Airlines, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001382_CT_AIRB	B6Q2VFHD1797Q7NZ3E43		CAC0951492		7267 JT Equity	American Honda Finance Corporation	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001383_CT_AIRB	549300 6ORUSIL88JOE18				AMT US Equity	American Tower Corp [ex- American Tower System]	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001384_CT_AIRB	549300D3L3G0R4U4VT04				APH US Equity	Amphenol Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001385_CT_AIRB	B78FQ7XBQFLP4AYJ6F79				APC US Equity	Anadarko Petroleum Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001386_CT_AIRB	72ZZ1XRHOOU9P9X16K08				APA US Equity	Apache Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001387_CT_AIRB	HWUPKR0MPOU8FGXBT394		CAC0806592		AAPL US Equity	Apple Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001388_CT_AIRB	42YMHYH0XMHJEXDUB065					ARAMARK Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001389_CT_AIRB	W47HVZ7Q6FXL86RELH91		DE0717711		ACI US Equity	Arch Coal, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001390_CT_AIRB	549300LO13MQ9HYSTR83		DE0152524		ADM US Equity	Archer-Daniels-Midland Company	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001391_CT_AIRB	0C0SZC7H22UW12NA3R46				ARRS UW Equity	Arris Group, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001392_CT_AIRB	549300YNNLBXT8N8R512		NYCARREUS		ARW US Equity	Arrow Electronics, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001393_CT_AIRB	6O4MRU8CTMS0K34UQF79		KY0580261		ASH US Equity	Ashland Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001394_CT_AIRB	549300Z40J86GGSTL398		DE2018584		T* MM Equity	AT&T Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001395_CT_AIRB	QVLWEGTD2S8GJMO8D383				ATO US Equity	Atmos Energy Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001396_CT_AIRB	HGBOLILQXWER45AL2I23				ADP US Equity	Automatic Data Processing	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001397_CT_AIRB	GAJGKJ41LJKXDN23E90					Autozone Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001398_CT_AIRB	XN8R4HH1TVC1XOCL5P21				CAR US EQUITY	Avis Budget Car Rental LLC	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001399_CT_AIRB	XJI53DCPL7QABOWK4Z75		NYCAVNTUS		AVT US Equity	Avnet, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001400_CT_AIRB	549300 7RY69UEB1F1B45				AVP US Equity	Avon Products, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001401_CT_AIRB	MF62XBVMNYTYMC18DL76		DE2416636		BA/ LN Equity	BAE Systems Holdings Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001402_CT_AIRB					BHI US EQUITY	Baker Hughes Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001403_CT_AIRB	EWRDABCN7XBHM371IA98		DE2072335			Beam Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001404_CT_AIRB	HL5XPTVRV0O8TUN5LL90		MN1K-1056		BBY US Equity	Best Buy Co., Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001405_CT_AIRB	KK5MZM9DIXLXZL9DZL15		DE2322568		BMW HB Equity	BMW US Capital, LLC	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001406_CT_AIRB	549300DSFX2IE88NSX47				BWA US Equity	BorgWarner Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001407_CT_AIRB	Y6ZDD9FP4P8JS5JMW954		DE0874815		BSX UN Equity	Boston Scientific Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001408_CT_AIRB	549300GMUCJ08527GQ81		1N182869-107		BP/ LN Equity	BP Corporation North America Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001409_CT_AIRB	549300YYMNSW7KWZH127				BP/ LN Equity	BP Products North America Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001410_CT_AIRB	H1YYNH7UQUORYSJQCN42				BMY US EQUITY	Bristol Myers Squibb Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001411_CT_AIRB	5493007M0RIN8HY3MM77				BG US Equity	Bunge Limited	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001412_CT_AIRB	Y7ET3D9SDOFUZ515FE28		DE0799956		CA US Equity	CA, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001413_CT_AIRB	43R4VPJBXTU2O15HEF41					Calpine Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001414_CT_AIRB	549300 7JDSMX8Z5Z1902				CPB US Equity	Campbell Soup Company	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001415_CT_AIRB	CCU46N3GJMF4OK4N7U60		OH53561 3		CAH US Equity	Cardinal Health, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001416_CT_AIRB	QXZYQNMR4JZ5RIRN4T31				3091Z US Equity	Cargill Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001417_CT_AIRB	EDBQKYOPJUCJKLOJDE72		DE0921323		CAT SE Equity	Caterpillar Financial Services Corporation	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001418_CT_AIRB	WRJR7GS4GTRECRRTVX92				CAT US EQUITY	Caterpillar Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001419_CT_AIRB	5KYC8KF17ROCY24M3H09		DE2106821		CSS GM Equity	CBS Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001420_CT_AIRB	CD30XVRLT4QO00B1C706		DE3780476		CE UN Equity	Celanese US Holdings LLC	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001421_CT_AIRB	4S1HMF0MOSTTL8CD0X64				CELG US Equity	Celgene Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001422_CT_AIRB	21TPXMRRHFKOBHDC8J74					CenterPoint Energy Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001423_CT_AIRB	8E6NF1YAL0WT6CWXXV93				CSCO US EQUITY	Cisco Systems Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001424_CT_AIRB	549300IA9XFBAGNIBW29					CMS Energy Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001425_CT_AIRB	B0QU0GIVGFFMCOP5RJ72		DE4789658		CKK GB Equity	Coca-Cola Enterprises, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001426_CT_AIRB	2V9V7M0RUQG9M2J4IC47					Colfax Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001427_CT_AIRB	YMEGZFW4SBUSS5BQXF88		DE0156313		CL US Equity	Colgate-Palmolive Company	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001428_CT_AIRB	51M0QTTNCGUN7KFCFZ59		PA3039985		CTP GB Equity	Comcast Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001429_CT_AIRB	549300OQS2LO07ZJ7N73		DE0406521		CMC US Equity	Commercial Metals Company	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001430_CT_AIRB	611 3F6JQLW1UGTBN1L36				CSC US equity	Computer Sciences Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001431_CT_AIRB	549300351JDEIH090K650		DE0818944		CAG US Equity	ConAgra Foods, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001432_CT_AIRB	SYHS7HRDXLL4I0IQ8776				CXO US EQUITY	Concho Resources Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001433_CT_AIRB	6VJJ5GQWIRDQ06DUXG89		DE0064324		COP US Equity	ConocoPhillips Company	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001434_CT_AIRB	549300JK3KH8PWM3B226		DE2277631		CNX UN Equity	CONSOL Energy Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001435_CT_AIRB	29DX7H14B9S6O3FD6V18				CTO GM Equity	Costco Wholesale Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001436_CT_AIRB	549300BO9IWPF3S48F93				COTY US EQUITY	Coty Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001437_CT_AIRB	TVRMNZKRGA8LPW6XPG60					Cox Enterprises Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001438_CT_AIRB	RPJGGRL1J75WGF2DFO04		PA3337938		CCK US Equity	Crown Americas LLC	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001439_CT_AIRB	ZUNI8PYC725B6H8JU438		IN1940620 43		CMI UN Equity	Cummins Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001440_CT_AIRB	S4BKK9OTCEWQ3YHPFM11				DHR US EQUITY	Danaher Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001441_CT_AIRB	PWFTNG3E0Y73OXWDH908				DE US EQUITY	Deere & Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001442_CT_AIRB	3E70L4WYANTIWWIPHC81				DELL US EQUITY	Dell Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001443_CT_AIRB	Q2CCMS6R0AS67HJMBN42				DAL US EQUITY	Delta Air Lines Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001444_CT_AIRB	549300423 48RKR3ZPN35		DE2155705		DVN US Equity	Devon Energy Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001445_CT_AIRB	F14FQJ2EEHW5VPYUHL14				DO US Equity	Diamond Offshore Drilling, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001446_CT_AIRB	549300Z1UGYT5725XB67		DE3535468		DTV TQ Equity	DIRECTV Holdings LLC	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001447_CT_AIRB	ILUL7B6Z54MRYCF6H308				D US EQUITY	Dominion Resources Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001448_CT_AIRB	549300FMC2ALGA7N9E80		DE0412823		DOV UN Equity	Dover Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001449_CT_AIRB	ZQUIP1CSZO81XRBSOU78				DOW US EQUITY	Dow Chemical Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001450_CT_AIRB	549300X85D6XXD71178				DTE US EQUITY	DTE Energy Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001451_CT_AIRB	FDPVHDGJ1IQZFK9KH630		DE2345566		EMN UN Equity	Eastman Chemical Company	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001452_CT_AIRB	0NZWDMRCE180888QQE14				ETN US EQUITY	Eaton Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001453_CT_AIRB	OML71K8X303XQONU6T67		DE2871352		EBAY US Equity	eBay Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001454_CT_AIRB	FRDRIPF3EKNDJ2CQJL29				LLY US EQUITY	Eli Lilly & Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001455_CT_AIRB	FGLT0EWZSUIRRITFOA30				EMR UN Equity	Emerson Electric Co.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001456_CT_AIRB	GHFPUH0OZ5JLGJXWCO16				ESV UN Equity	ENSCO International Incorporated	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001457_CT_AIRB	4XM3TW50JULSLG8BNC79				ETR US EQUITY	Entergy Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001458_CT_AIRB	549300EVUN2BTLJ3GT74		DE2911438		EQIX US Equity	Equinix, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001459_CT_AIRB	549300RO2XES74KQGG63				XLS US EQUITY	Exelis Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001460_CT_AIRB	3SOUA6IRML7435B56G12				EXC US EQUITY	Exelon Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001461_CT_AIRB	C17MUJI4USF3V0NJ1H64		WA60197 5803		EXPE UW Equity	Expedia, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001462_CT_AIRB	J3WHBG0MTS7O8ZVMDC91		NJ379 3794100		XOM US Equity	Exxon Mobil Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001463_CT_AIRB	549300E707U7WNPZN687				FDX US EQUITY	FedEx Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001464_CT_AIRB	6WQI0GK1PRFVBA061U48		GA0110597		FIS UN Equity	Fidelity National Information Services, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001465_CT_AIRB	549300NPYMLM4NHTOF27					First Solar Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001466_CT_AIRB	549300SVYJS666PQJH88		OH953140		FE US Equity	FirstEnergy Corp.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001467_CT_AIRB	6Y0GK87T6V7NJKZJVM41		NYCDRRCUS		FLS US Equity	Flowserve Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001468_CT_AIRB	CQ7WZ4NOFWT7FAE6Q943				FLR US EQUITY	Fluor Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001469_CT_AIRB	CKDHZ2X64EEBQCSP7013				FMC US Equity	FMC Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001470_CT_AIRB	EMQFUEY7DV1MVNKAUT87		DE3315658		FTI US Equity	FMC Technologies, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001471_CT_AIRB	20S05OYHG0MQM4VUIC57				F US EQUITY	Ford Motor Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001472_CT_AIRB	2MNR4Q42DBL85U7RD221					Forest Oil Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001473_CT_AIRB	A0WMBJD47C49E2JJOM88		DE4594648		FRE GY Equity	Fresenius US Finance I, Inc.	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001474_CT_AIRB	549300FNRIXIL156M704				0196414D US EQUITY	Gavilon LLC	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001475_CT_AIRB	9C1X8XOOTYY2FNYTVH06				GD US EQUITY	General Dynamics Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001476_CT_AIRB	3C7474T6CDKPR9K6YT90		NYCGECYUS		GNE FP Equity	General Electric Company	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001477_CT_AIRB	2TGYMUGI08PO8X8L6150				GIS US Equity	General Mills, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001478_CT_AIRB	549300PDWRZX0BR28B12		DE4717789		GM UN Equity	General Motors Holdings LLC	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001479_CT_AIRB	L2EVHWFHVAQK72TMH265		DE4275413			Georgia-Pacific LLC	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001480_CT_AIRB	549300ZBI0S2ZQUY3437				GT US EQUITY	Goodyear Tire & Rubber Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001481_CT_AIRB	7ZW8QJWVPR4P1J1KQY45				GOOG US EQUITY	Google Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001482_CT_AIRB	ENYF8GB5SMQZ25S06U51		DE2681775		HAL UN Equity	Halliburton Company	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001483_CT_AIRB	KAO98FK89NPNNPQGUZ43		DE0497602		HSC US Equity	Harsco Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001484_CT_AIRB	549300NUB6D2R1ITYR45				HAS US Equity	Hasbro, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001485_CT_AIRB	549300PD0C69OJ0NLB27				766481Z US EQUITY	Hertz Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001486_CT_AIRB	UASVRYNXNK17ULIGK870		DE0097017		AHC GB Equity	Hess Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001487_CT_AIRB	WHKXQACZ14C5XRO8LW03				HPQ US EQUITY	Hewlett-Packard Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001488_CT_AIRB	549300 3STKEZ2S0RNU91				HNZ US EQUITY	HJ Heinz Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001489_CT_AIRB	ISRJG12PN4EIEOEMW547		DE2061772		HON UN Equity	Honeywell International Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001490_CT_AIRB	KNX4USFCNGPY45LOCE31				4335 HK Equity	Intel Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001491_CT_AIRB	VGRQXHF3J8VDLUA7XE92				IBM US EQUITY	International Business Machines (IBM Corp)	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001492_CT_AIRB	F9HV8ZL85LRIQ6D60098		NVC7491-1980		IGT UN Equity	International Game Technology	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001493_CT_AIRB	824LMFJDH41EY779Q875				IP US EQUITY	International Paper Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001494_CT_AIRB	549300811UOJ5VWTRC333					Interpublic Group of Cos	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001495_CT_AIRB	24F61SZD18II6ICG6541					Itron Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001496_CT_AIRB	YB2O5TUONPB3W1X7WJ88				ITT US EQUITY	ITT Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001497_CT_AIRB	KD83U13JEIGETBW2749				JAH US EQUITY	Jarden Corp (fka Alltrista Corp)	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001498_CT_AIRB	549300XR6O4ACB0KLV08					JFB Firth Rixson, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001499_CT_AIRB	E0KSF7PFQ210NW18Z391				DE UN Equity	John Deere Capital Corporation	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001500_CT_AIRB	549300G0CFPGEF6X2043		NJ5106301000		JNJ GQ Equity	Johnson & Johnson	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001501_CT_AIRB	3LB2NG8VUULSCV2NO430				JCI US EQUITY	Johnson Controls Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001502_CT_AIRB	LONOZNOJYIBXOHXWDB86				K US EQUITY	Kellogg Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001503_CT_AIRB	AGX0G2MXE54NFNNKCD28				KU1 US EQUITY	Kentucky Utilities Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001504_CT_AIRB	MP3J6QPYPGN75NVW2534				KMB UN Equity	Kimberly-Clark Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001505_CT_AIRB	549300PDHUGWPWGOT525		DE2301470			Kinder Morgan Energy Partners, L.P.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001506_CT_AIRB	549300515BBXZWGOX572				3097Z US EQUITY	Koch Industries Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001507_CT_AIRB	549300JF6LPRTRJ0FH50				KSS UN Equity	Kohl's Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001508_CT_AIRB	V1BYR0MM295ZFWYYS367				KRFT US EQUITY	Kraft Foods Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001509_CT_AIRB	GR3KVMWVCR54YWQNXU90		DE0933796		LTD GF Equity	L Brands, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001510_CT_AIRB					LINE US EQUITY	Linn Energy LLC	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001511_CT_AIRB	5493007B9BM9ZXJJNO78		DE4009151		LYV UN Equity	Live Nation Entertainment, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001512_CT_AIRB	DPRBOZP0K5RM2YE8UU08				LMT US EQUITY	Lockheed Martin Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001513_CT_AIRB	WAFCR4OKGSC504WU3E95		NC0087443		LOW UN Equity	Lowe's Companies, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001514_CT_AIRB	2RTSLGQ89VMY18RHX631					Manitowoc Co Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001515_CT_AIRB	1FRVQX2CRLGC1XLP5727		DE3395371		MRO US Equity	Marathon Oil Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001516_CT_AIRB	3BNYRYQHD39K4LCKQF12		DE4750998		MPC UN Equity	Marathon Petroleum Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001517_CT_AIRB	225YDZ14ZO8E1TXUSU86		DE2798413		MAR US Equity	Marriott International, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001518_CT_AIRB	549300731HKHO6GZBSS03				4614Z US EQUITY	Mars Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001519_CT_AIRB	549300XMP3KDCKJXIU47		DE0706226		MMC UN Equity	Marsh & McLennan Companies, Inc.	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001520_CT_AIRB	5GCSNMQXHEYA1JO8QN11		DE0585027		MAS US Equity	Masco Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001521_CT_AIRB	AR5L2ODV9HN37376R084		DE3390142		MA US Equity	MasterCard Incorporated	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001522_CT_AIRB	549300VELLG24KHTJ564		DE0673809		MAT US Equity	Mattel, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001523_CT_AIRB	UE2136O97NLB5BYP9H04				MCD US EQUITY	McDonald's Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001524_CT_AIRB	549300WZWOM80UCESF54		DE2417015		MCK US Equity	McKesson Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001525_CT_AIRB	4DL8C98Z5G5IXZLH3578				MWV US Equity	MeadWestvaco Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001526_CT_AIRB	D56MRZY2INAN94ZONZ37				MDT US EQUITY	Medtronic Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001527_CT_AIRB	4YV9Y5M8S0BRK1RP0397				MRK US EQUITY	Merck & Co Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001528_CT_AIRB	INR2EJN1ERAN0W5ZP974		WA60041485		MSF NA Equity	Microsoft Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001529_CT_AIRB	549300731LBBH6ZCBE225				TAP US EQUITY	Molson Coors Brewing Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001530_CT_AIRB	549300DV9GIB88LZ5P30		VA05501796		KTF GF Equity	Mondelez International, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001531_CT_AIRB	NONUZEX43GHIPSVDD938		DE3174788		MON US Equity	Monsanto Company	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001532_CT_AIRB	6552MUG6KGJVEBSEC55		DE0789650		MTLA GF Equity	Motorola Solutions, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001533_CT_AIRB	MOM4570XTJ5YYX7JKH83		DE2977161		NG/ LN Equity	National Grid USA	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001534_CT_AIRB	549300VSP3RIX7FGDZ51				NEM US EQUITY	Newmont Mining Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001535_CT_AIRB	UMJ46YPGBLUE4VGNNT48				NEE UN Equity	NextEra Energy Capital Holdings, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001536_CT_AIRB	549300Z2ZSKKGUEJJ147				NKE US EQUITY	Nike Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001537_CT_AIRB	ZHUWIE4VK4MIYES0UG62		IN2000033100151		NI UN Equity	NiSource Finance Corp.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001538_CT_AIRB	7D6DIU2QXTUJRFNNJA49		CAC1059173		7201 JT Equity	Nissan Motor Acceptance Corporation	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001539_CT_AIRB	02VFQXG2D1LR5ZH3K186				NBL UN Equity	Noble Energy, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001540_CT_AIRB	549300S3IZB5P35KNV16		WA178071138		JWN US Equity	Nordstrom, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001541_CT_AIRB	RIMU48P07456QXSO0R61				NOC US EQUITY	Northrop Grumman Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001542_CT_AIRB	6B6FQLPMMKB14LX6NY57					Novelis Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001543_CT_AIRB	549300GGJCRSI2TIEJ46				NUE UN Equity	Nucor Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001544_CT_AIRB	IM7X0T3ECJW4C1T7ON55				OXY US EQUITY	Occidental Petroleum	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001545_CT_AIRB	529900O6VBKYFQMQJX90		KvK 34311273 0000		OILT UD EQUITY	Oilbunking Finance B.V.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001546_CT_AIRB	HKUPACFHSSASQK8HLS17				OMC US EQUITY	Omnicom Group	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001547_CT_AIRB	1Z4GXXU7ZHVWFCD8TV52		DE2457805		ORCL* MM Equity	Oracle Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001548_CT_AIRB	549300TOPQ8NG4HGVK16					Owens Corning	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001549_CT_AIRB	PH3S12DWZBHHQKVYZ297		WA177005077		PCAR US Equity	PACCAR Financial Corp.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001550_CT_AIRB	KDTEY8BWE486IKZJCC07				PCAR US EQUITY	Paccar Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001551_CT_AIRB	SGY07Y7FNYBNLM6Z1M11		OR085297-86		BRK/A US Equity	PacifiCorp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001552_CT_AIRB	549300ZCONDB4N2HKI23				PH US EQUITY	Parker Hannifin Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001553_CT_AIRB	EJCO2581LNNVSKAR2JX59		DE2864939		BTU US Equity	Peabody Energy Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001554_CT_AIRB	FJSUNZKFNQ5YPJ5OT455		NC0198463		PEP SE Equity	PepsiCo, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001555_CT_AIRB	765LHXWGK1KXCLTFYQ30				PFE US EQUITY	Pfizer Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001556_CT_AIRB	8YQ2GSDWYZXO2EDN3511					PG&E Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001557_CT_AIRB	HL3H1H2BGXWVG3BSWR90		VA067028 1-5		PM1 SE Equity	Philip Morris International Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001558_CT_AIRB	TWSEY0NEDUDCKS27AH81					Pinnacle West Capital Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001559_CT_AIRB	549300N2O26NW4ST6W55		DE0101728		PB1US Equity	Pitney Bowes Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001560_CT_AIRB	5MRSWZYSSE4064ED3F25					Plains Exploration & Production Co LP	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001561_CT_AIRB	549300BKPEP01R3V6C59		PA284424		PPG UN Equity	PPG Industries, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001562_CT_AIRB	ZU69GUVJQGZ6Z1UOOO79				PX US EQUITY	Praxair Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001563_CT_AIRB	6S3X7J22E861RNTJSA74				3252Z US EQUITY	President & Fellows of Harvard College	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001564_CT_AIRB	2572IBTT8CCZW6AU4141				PG US EQUITY	Procter & Gamble Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001565_CT_AIRB	5PRBRS5FEH7NREC8OR45		NJ0100802453		PRU US Equity	Prudential Financial, Inc.	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001566_CT_AIRB	PUSS41EMO3E6XXNV3U28				PEG US EQUITY	Public Service Enterprise Group Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001567_CT_AIRB	123WA1MHY1GZXG2YDL90				PVH UN Equity	PVH Corp.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001568_CT_AIRB	8MCWUBXQ0WE04KMXBX50		DE2249088		DGX UN Equity	Quest Diagnostics Incorporated	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001569_CT_AIRB	HO1QNWM0IXBZ0QSMMO20				RL UN Equity	Ralph Lauren Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001570_CT_AIRB	YR6K3WJN0KKLUPZSNL57		DE0472015		RTN US Equity	Raytheon Company	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001571_CT_AIRB	NKNQHM6BLECKVOQP7O46				RSG US EQUITY	Republic Services Group	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001572_CT_AIRB	PQQ60KVT5SJX0ETQT497				RKT US Equity	Rock-Tenn Company	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001573_CT_AIRB	VH3R4HHBHH12O0EXZJ88				ROK US Equity	Rockwell Automation, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001574_CT_AIRB	549300LJXD867XMVE759				ROP UN Equity	Roper Industries, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001575_CT_AIRB	K2NEH8QNVW44JJWK7Z55		C-38863		RCL NO Equity	Royal Caribbean Cruises Ltd.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001576_CT_AIRB	549300TJCKW4BRXPJ474				RPM US Equity	RPM International Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001577_CT_AIRB	549300VXRTBPBK07QT94				039829 3Z US EQUITY	Ruby Pipeline LLC	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001578_CT_AIRB	ZXJ6Y2OSPZXIVGRILD15		FL590739250		R US Equity	Ryder System, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001579_CT_AIRB	549300NKZ6VCN5P3K723		DE2096948		SWY US Equity	Safeway Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001580_CT_AIRB	RLTHESQ0RNFQJWPBJN60		DE2258732		SGMS UW Equity	Scientific Games International, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001581_CT_AIRB	Q0M0CZB4YN6JZ65WX109				SEE US EQUITY	Sealed Air Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001582_CT_AIRB	PBBKGKLRK5S5C0Y4T545		CAC1991515		SRE US Equity	Sempra Energy	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001583_CT_AIRB	KAF673KJXD92C8KSLU49				SLGN US EQUITY	Silgan Holdings Inc [fka Silgan Corp]	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001584_CT_AIRB	MR92GTD0MJTTTTQDVG45		DE2360269			Simon Property Group, L.P.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001585_CT_AIRB	HHWAT5TDOYZMM26KKQ73				SNA US Equity	Snap-on Incorporated	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001586_CT_AIRB	549300FC3G3YU2FBZD92					Southern Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001587_CT_AIRB	EPWMP121W54QV9MGOP87		DE4116263		SWN US Equity	Southwestern Energy Company	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001588_CT_AIRB	P761FCI0CPOG2418JE10				SPW US Equity	SPX Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001589_CT_AIRB	549300DJ09SMTO561131				SWK US Equity	Stanley Black & Decker, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001590_CT_AIRB	XQM2JJN1IUL7642TU573				SPLS US Equity	Staples, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001591_CT_AIRB	549300210SC4JTBU5137		MI148492		SYK US Equity	Stryker Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001592_CT_AIRB	549300TXO0707 64WUH65				SPWR US EQUITY	Sunpower Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001593_CT_AIRB	YF6ZV0M6AU4FY94MK914				SYMC US Equity	Symantec Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001594_CT_AIRB	5RGWIFLMGH3YS7KW1652				SYY US Equity	Sysco Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001595_CT_AIRB	8WDDFXB5T1Z6J0XC1L66				TGT US Equity	Target Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001596_CT_AIRB	6HL0C5LCIE4TN8UZHL06		DE2980513		TRP UN Equity	TC PipeLines, LP	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001597_CT_AIRB	UUL85LWXB4NGSWWXIQ25				TFX US Equity	Teleflex Incorporated	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001598_CT_AIRB	YAWJZJYEQ7M1SYMOS462		DE2106001		TEX UN Equity	Terex Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001599_CT_AIRB	CMTK1YBYNLPLIS3QL153				TSO US EQUITY	Tesoro Petroleum	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001600_CT_AIRB	549300VFZ8XJ9NUPU221					The Estee Lauder Companies	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001601_CT_AIRB	HCHV7422L5HDJZCRFL38		DE0558016		TMO US Equity	Thermo Fisher Scientific Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001602_CT_AIRB	KNG3XRAA0RHN9H62OK76				TWX US EQUITY	Time Warner Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001603_CT_AIRB	B0135M1PFXZSE70ASS73				TKR US EQUITY	Timken Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001604_CT_AIRB	549300V2JRLO5DIFGE82		DE3058821		DTE GF Equity	T-Mobile USA, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001605_CT_AIRB	R1JB4KXN77XFCXOQKV49		DE7324254		TRN US Equity	Trinity Industries, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001606_CT_AIRB	3NWOXIHJSQCX0SM5Z749		DE3589359		TRW US Equity	TRW Automotive Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001607_CT_AIRB	G8NWFN4YP7CR6FOP4886					Tupperware Brands Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001608_CT_AIRB	WD6L6041MNRW1JE49D58				TSN US Equity	Tyson Foods, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001609_CT_AIRB	MYF1DAS6G5WY7PRWCU78		DE0945814		ULVR LN Equity	Unilever Capital Corporation	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001610_CT_AIRB	K1OQBWM7XEOO08LDNP29		DE0890080		UAL UN Equity	United Airlines, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001611_CT_AIRB	D01LMJZU09ULLNCY6Z23				UPS US EQUITY	United Parcel Service Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001612_CT_AIRB	JNLUVFYJT1OZSIQ24U47				X UN Equity	United States Steel Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001613_CT_AIRB	I07WOS4YJ0N7YRFE7309				UTX US EQUITY	United Technologies Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001614_CT_AIRB	549300VSXHFQVR770L55		DE4426189			Univar Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001615_CT_AIRB	549300BZXZ66F6DTIF20		VA001648 7-1		UVV US Equity	Universal Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001617_CT_AIRB	KOO0397YRO83WY5MGD97				VRX CT Equity	Valeant Pharmaceuticals International	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001618_CT_AIRB	549300XTO5VR8SKV1V74				VLO US EQUITY	Valero Energy Corp	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001619_CT_AIRB	2S72QS2UO2OESLG6Y829				VZ US EQUITY	Verizon Communications Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001620_CT_AIRB	CWAJJ9DJ5Z7P057HV541				VFC US EQUITY	VF Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001621_CT_AIRB	X0ST5BPF0CZG9FE5OV61				VIA US EQUITY	Viacom Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001623_CT_AIRB	CQKUMNNZVDJLRYV2PT43					Virginia Electric & Power Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001624_CT_AIRB	549300JZ4OKEHW3DPJ59				V US Equity	Visa Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001625_CT_AIRB	549300BMOJ05INE4YK86		DE2669712			Vornado Realty L.P.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001626_CT_AIRB	549300UUPJ2NXDB68M19		DE0911551			VW Credit, Inc.	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001627_CT_AIRB	Y87794H0US1R65VBXU25				WMT US EQUITY	Wal-Mart Stores Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001628_CT_AIRB	7260JQNI6SCF9HV2392				DIS US EQUITY	Walt Disney Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001629_CT_AIRB	IQN1XTJNANI73KWRED03					Walter Energy Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001630_CT_AIRB	549300YX8JIID70NFS41				WM US EQUITY	Waste Management	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001631_CT_AIRB	3CYEJKBUJZO3UW777J80		DE3797582			WEA Finance LLC	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001632_CT_AIRB	WHENKOULSSK7WUM60H03				WHR US EQUITY	Whirlpool Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001633_CT_AIRB	D3W7PCXCBRQLL17DZ313					World Fuel Services Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001634_CT_AIRB	T4VNTWMFQ7JQB65L7T35		DE3664441		WYN UN Equity	Wyndham Worldwide Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001635_CT_AIRB	LGJNMI9GH8XIDG5RCM61		MN37-AA		XEL US Equity	Xcel Energy Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001636_CT_AIRB	4KF448RN45X1OO8UBLY20				XRX UN Equity	Xerox Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001637_CT_AIRB	6EY4K7ZMF9UX1CU6KC79				XIX GF Equity	Xilinx, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001638_CT_AIRB	549300DF5MV96DRYLQ48				XYL US EQUITY	Xylem Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001639_CT_AIRB	2P2YLDVPES3BXQ1FRB91		DE3343799		ZMH US Equity	Zimmer Holdings, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001640_CT_AIRB	549300HD9Q1LOC9KLJ48				ZTS UN Equity	Zoetis Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001641_CT_AIRB	549300TCO5W5OBFG7L21					RETAIL ESTATES NV	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001642_CT_AIRB	549300QSUNKAEBMYIR16					RAVAGO S.A.	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001643_CT_AIRB	549300O3SGMD4K45DN61			BE0404621642		ALCATEL-LUCENT BELL	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001644_CT_AIRB	549300311I9XW7PCY637			BE0403992231		Atlas Copco Airpower	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001645_CT_AIRB	549300PR82EONF1NKE18			BE0473566965		BELFIMA	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001646_CT_AIRB	549300UOBXCS79E82606			BE0404535431		Belgische Scheepvaartmaatschappij-Compagnie Maritime Belge	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001647_CT_AIRB	549300VSM2RG55U2QU15			BE0400853488		BRUSSELS AIRLINES	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001648_CT_AIRB	549300TZLRNTTT9B6384					Carrefour Finance SA	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001649_CT_AIRB	529900P0HVIO9218AU52			BE0422362447		COCKERILL MAINTENANCE & INGENIERIE	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001650_CT_AIRB	549300VWVXR1GOHG0E16			BE0425702910		COFELY FABRICOM sa	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001651_CT_AIRB	549300N7PPOYDZIIG90			BE0400464795		COMPAGNIE D'ENTREPRISES CFE - AANNEMINGSMAATSCHAPPIJ CFE	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001652_CT_AIRB	5299009GDDJ20VCTA286			BE0404411707		CONTINENTAL BENELUX	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001653_CT_AIRB	549300NF0J86QSGBSV95			BE0413572663		DELDO AUTOBANDEN	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001654_CT_AIRB	549300KT827RUL680A73			BE0428741087		D'IETEREN Treasury	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001655_CT_AIRB	5493000G720YN71E2S86			BE0435305514		DREDGING INTERNATIONAL	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001656_CT_AIRB	529900YOYR5FW12UBJ80			BE0471811661		EDF Luminus	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001657_CT_AIRB	549300F203XBWYK45D98			BE0411515075		Emmaüs vzw	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001658_CT_AIRB	529900T3V512W5JEJF78			BE0406183144		Evonik Degussa Antwerpen	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001659_CT_AIRB	5493006GOR72R0ZYBN98			BE0860409202		EXMAR	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001660_CT_AIRB	529900711WX2UW1WNHC16			BE0402954628		FLUXYS BELGIUM	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001661_CT_AIRB	529900RL1B6NSLKU7P45			BE0821382439		FLUXYS FINANCE	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001662_CT_AIRB	549300EL1OTYCHBFUV17			BE0442100363		GDF SUEZ CC SCRL	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001663_CT_AIRB	549300AS6JDY8GAUB274			BE0831958211		GDF SUEZ ENERGY MANAGEMENT TRADING	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001664_CT_AIRB	6IM6CQKADLNCQGUEU352			BE0439255986		GEMS Services SA/NV	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001665_CT_AIRB	549300UFHGFY5IOON989			BE0220324117		Gimv	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001666_CT_AIRB	5493004EAZQ20FYJKT70			BE0438202052		greif services belgium	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001667_CT_AIRB	529900 4FBX5DGG463D98			BE0430060188		HERAEUS ELECTRO - NITE INTERNATIONAL	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001668_CT_AIRB	549300 2TTO3072KC6L60			BE0402220594		Hewlett - Packard Belgium	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001669_CT_AIRB	549300V127GGJFIOCP26			BE0440113348		INTERNATIONAL FINANCE CENTER CFE	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001670_CT_AIRB	5493002RVRZ1S3CPUI26			BE0428750985		ION BEAM APPLICATIONS S.A	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001671_CT_AIRB	549300 73JZQL85NE3817			BE0222343301		IVERLEK	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001672_CT_AIRB	549300YEC7519H8CBF72			BE0473587751		J.C. General Services CVBA	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001673_CT_AIRB	549300U0B1KP6Y8LPX16			BE0404778426		Katoen Natie	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001674_CT_AIRB	529900X1VAF3IXDZJ071					LE PEIGNE	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001675_CT_AIRB	549300ROPVHSEKEMW107			BE0807049797		LOCORAIL	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001676_CT_AIRB	549300L6DOLPEQSOI005			BE0405580655		MATEXI afkorting van MAATSCHAPPIJ TOT EXPLOITATIE IMMOBILIEN	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001677_CT_AIRB	549300 7JS0ZHJVBUWP18			BE0456810810		MOBISTAR	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001678_CT_AIRB	549300V3IS7BVGYNRZ58			BE0413630071		N.V BESIX S.A	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001679_CT_AIRB	529900P78BT1RIIYWY69			BE0458885719		NUTRECO CAPITAL	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001680_CT_AIRB	549300XHGK09MEWMOL68			BE0419457296		Ontex bvba	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001681_CT_AIRB	5299009CBE6VJXABZS81			BE0436410522		RAFFINERIE TIRLEMONTOISE - TIENSE SUIKERRAFFINADERERIJ	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001682_CT_AIRB	529900P4SONA6KVTRT86			BE0428343981		RECTICEL INTERNATIONAL SERVICES	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001683_CT_AIRB	529900LK4T42CNH2U882			BE0434475767		S.B. MANAGEMENT AND SERVICES	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001684_CT_AIRB	529900FTYUE9QOXMU884			BE0434284638		SAINT-GOBAIN BENELUX	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001685_CT_AIRB	549300CCKFF44A550J72			BE0400747580		SARENS	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001686_CT_AIRB	549300JTFH1WHCEMIN40			BE0407139583		SD WORX	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001687_CT_AIRB	HB7FFAZI0OMZ8PP8OE26			BE0413330856		Society for Worldwide Interbank Financial Telecommunication	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001688_CT_AIRB	213800I55GA1OZ8RBM85			BE0473416418		TELENET nv	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001689_CT_AIRB	529900R7MYQQO8CHR962			BE0403063902		TOTAL BELGIUM	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001690_CT_AIRB	5299003N2SCVNU16O909			BE0403079441		Total Petrochemicals & Refining SA/NV	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001691_CT_AIRB	549300ZSTW3D1UXOXY91			BE0412639681		TRACTEBEL ENGINEERING sa	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001693_CT_AIRB	549300J5X4E65PJHE355			BE0464538245		VPK SERVICES	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001694_CT_AIRB	5493002MUOV04NSPT571	2796756-1				RBC INVESTOR SERVICES TRUST	CA	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001695_CT_AIRB	549300G6ZUFBJVLAJQ46					MERCURIA ENERGY TRADING SA	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001696_CT_AIRB	5299009K1FINARYDEC72					RENAULT FINANCE SA	CH	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001697_CT_AIRB	549300WZRVQERM819Z90	1141987-6	CH02039235685			Schweizerische Rückversicherungs-Gesellschaft AG	CH	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001698_CT_AIRB	529900I31Q7PCTSUSRW11	282082 3-9	HRB140498			LBBW Dublin Management GmbH	DE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001699_CT_AIRB	529900GHE5268QPEOH13	2537992-6	HRB106727			LIDL IRELAND GMBH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001700_CT_AIRB	529900USFSZYPS075O24	1144838-8	HRB3790			VOLKSWAGEN FINANCIAL SERVICES AG	DE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001701_CT_AIRB	549300Y5BJOTCMUYT658					ARCELORMITTAL TREASURY SNC	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001702_CT_AIRB	969500KY4MRVCLM9HE48					EDF ENERGIES NOUVELLES	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001703_CT_AIRB	529900QI55ZLJVCMPA71					TOTAL CAPITAL	FR	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001704_CT_AIRB	2138006E2VG89XLORJ06		02366682			YORKSHIRE WATER SERVICES LIMITED	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001705_CT_AIRB	549300BPQYQ838KE1X51					UNIPEC ASIA COMPANY LIMITED	HK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001706_CT_AIRB	213800SKZTSE2L1BIJ69					THAMES WATER UTILITIES CAYMAN FINANCE LIMITED	KY	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001707_CT_AIRB	0YQH6LCEF474UTUV4B96		KvK 34313428 0000			ENEL FINANCE INTERNATIONAL N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001708_CT_AIRB	4ME66GO1Q4T87C52WS37		KvK 33134831 0000			GENERAL ELECTRIC INTERNATIONAL INC	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001709_CT_AIRB					1310Z AR Equity	Argentina	AR	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001710_CT_AIRB					1525Z AU Equity	Australia	AU	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001711_CT_AIRB					1480Z AV Equity	Austria	AT	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001712_CT_AIRB					43886Z BD Equity	Bangladesh	BD	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001713_CT_AIRB					111136Z BB Equity	Belgium	BE	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001714_CT_AIRB					1323Z BZ Equity	Brazil	BR	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001715_CT_AIRB					129225Z BU Equity	Bulgaria	BG	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001716_CT_AIRB					80710Z CN Equity	Canada	CA	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001717_CT_AIRB					4579 3Z CI Equity	Chile	CL	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001718_CT_AIRB					PRCH CH Equity	China	CN	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001719_CT_AIRB					1153Z CB Equity	Colombia	CO	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001720_CT_AIRB					1040Z CP Equity	Czech Republic	CZ	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001721_CT_AIRB					1271Z DC Equity	Denmark	DK	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
GG_0001722_CT_AIRB					1083Z EY Equity	Egypt	EG	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001723_CT_AIRB					1000Z ET Equity	Estonia	EE	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001724_CT_AIRB					1306Z FH Equity	Finland	FI	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001725_CT_AIRB					223727Z FP Equity	France	FR	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001726_CT_AIRB					3413Z GR Equity	Germany	DE	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001727_CT_AIRB					1004Z GA Equity	Greece	GR	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001728_CT_AIRB					1182Z HB Equity	Hungary	HU	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001729_CT_AIRB					1504Z IN Equity	India	IN	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001730_CT_AIRB					1133Z IJ Equity	Indonesia	ID	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001731_CT_AIRB					1266Z ID Equity	Ireland	IE	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001732_CT_AIRB					3343943Z IT Equity	Israel	IL	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001733_CT_AIRB					2103Z IM Equity	Italy	IT	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001734_CT_AIRB					JAPZ JP Equity	Japan	JP	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001735_CT_AIRB					1001Z KN Equity	Kenya	KE	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001736_CT_AIRB					3344606Z LR Equity	Latvia	LV	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001737_CT_AIRB					1092Z LH Equity	Lithuania	LT	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001738_CT_AIRB					1110Z LX Equity	Luxembourg	LU	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001739_CT_AIRB					1124Z MK Equity	Malaysia	MY	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001740_CT_AIRB					5753Z US Equity	Malta	MT	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001741_CT_AIRB					1426Z MM Equity	Mexico	MX	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001742_CT_AIRB					1096Z MC Equity	Morocco	MA	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001743_CT_AIRB					1533Z NA Equity	Netherlands	NL	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001744_CT_AIRB					4644 3Z NZ Equity	New Zealand	NZ	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
GG_0001745_CT_AIRB					1233 Z NO Equity	Norway	NO	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001746_CT_AIRB					279379Z PM Equity	Philippines	PH	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001747_CT_AIRB					1084 Z PW Equity	Poland	PL	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001748_CT_AIRB					1174 Z PL Equity	Portugal	PT	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001749_CT_AIRB					1089 Z RO Equity	Romania	RO	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001750_CT_AIRB					4458 Z RU Equity	Russia	RU	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001751_CT_AIRB					3344642Z AB Equity	Saudi Arabia	SA	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001752_CT_AIRB					1545 Z SP Equity	Singapore	SG	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001753_CT_AIRB					1023 Z SK Equity	Slovakia	SK	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001754_CT_AIRB					1091 Z SV Equity	Slovenia	SI	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001755_CT_AIRB					50184 Z SJ Equity	South Africa	ZA	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001756_CT_AIRB					ROKZ KS Equity	South Korea	KR	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001757_CT_AIRB					1841 Z SM Equity	Spain	ES	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001758_CT_AIRB					204283Z EK Equity	Sudan	SD	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001759_CT_AIRB					1179 Z SS Equity	Sweden	SE	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001760_CT_AIRB					34475 8Z SW Equity	Switzerland	CH	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001761_CT_AIRB					116657Z TT Equity	Taiwan	TW	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001762_CT_AIRB					1179Z TB Equity	Thailand	TH	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001763_CT_AIRB					114144Z T1Equity	Turkey	TR	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001764_CT_AIRB					1089Z UZ Equity	Ukraine	UA	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001765_CT_AIRB					334469 8Z UH Equity	United Arab Emirates	AE	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001766_CT_AIRB					615 2Z LN Equity	United Kingdom	GB	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001768_CT_AIRB					335 2Z US Equity	United States	US	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
GG_0001769_CT_AIRB					1069Z VC Equity	Venezuela	VE	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001770_CT_AIRB					231715Z VN Equity	Vietnam	VN	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001771_CT_AIRB	ZTMSNXROF84AHWJNKQ93					INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPMENT	US	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001772_CT_AIRB	QKL54NQY28TCDAI75F60					INTERNATIONAL FINANCE CORPORATION	US	Sovereign sample	General governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001773_CT_AIRB	BFXS5XCH7N0Y05NIXW11				3531454Z NA EQUITY	ABN Amro	NL	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001774_CT_AIRB				CNE1000000Q43	1288 HK EQUITY	Agricultural Bank of China	CN	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001775_CT_AIRB	3U8WV1YX2VMUHH7Z1Q21			IE0000197834	ALBK ID EQUITY	ALLIED IRISH BANKS PLC	IE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001776_CT_AIRB	5299009N55YRQC69CN08			GRS015013006	ALPHA GA EQUITY	Alpha Bank	GR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001777_CT_AIRB	JHE42UYNWWTJB8YTTU19			AU000000ANZ3	ANZ AU EQUITY	ANZ	AU	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001778_CT_AIRB	549300CTUU1RFXHQJE44			US0594603039	BBD US EQUITY	Banco Bradesco	BR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001779_CT_AIRB	JU1U6S0DG9YLT7N8ZV32			PTBCP0AM0007	BCP PL EQUITY	BANCO COMERCIAL PORTUGUÊS, SA (BCP OR MILLENNIUM BCP)	PT	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001780_CT_AIRB	QE0Q0253K88YAGNPE356			BRBBASACNOR3	BBAS3 BZ EQUITY	Banco Do Brasil	BR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001781_CT_AIRB	549300P8PDBI8LC0O96			IT0005002883	BP IM EQUITY	Banco Popolare	IT	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001782_CT_AIRB	9DJT3UXIJIZJH4WXO774			US0605051046	BAC US EQUITY	Bank of America Corp.	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001783_CT_AIRB	549300S3HGCFWVHYZX42			CNE1000001Z5	3988 HK EQUITY	Bank of China	CN	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001784_CT_AIRB				CNE1000002O5	3328 HK EQUITY	Bank of Communications	CN	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001785_CT_AIRB	CO6GC26LCGGRTUESIP55			HK0023000190	23 HK EQUITY	Bank of East Asia Ltd.	HK	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001786_CT_AIRB	Q2GQA2KF6XJ24W42G291			IE0030606259	BKIR ID EQUITY	BANK OF IRELAND	IE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001787_CT_AIRB	NQQ6HPCNCCU6TUTQYE16			CA0636711016	BMO CN EQUITY	Bank of Montreal	CA	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001788_CT_AIRB	WFLIPEPC7FZXENRZV188			US0640581007	BK US EQUITY	Bank of New York Mellon Corp.	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001789_CT_AIRB	L3I9ZG2KFGXZ61BMYR72			CA0641491075	BNS CN EQUITY	Bank of Nova Scotia	CA	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001790_CT_AIRB	549300685QG7DJS55M76			ES0113307021	BKIA SM EQUITY	Bankia	ES	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001791_CT_AIRB	VWMYAEQSTOPNV0SUGU82			ES0113679137	BKT SM EQUITY	BANKINTER	ES	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
1N_0001792_CT_AIRB	G5GSEF7VJP5I7OUK5573			GB0031348658	BARC LN EQUITY	Barclays Plc	GB	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001794_CT_AIRB	VDYMYTQGZZ6DU0912C88	110316 5-5			BLGZ GR EQUITY	Bayerische Landesbank	DE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001795_CT_AIRB	K8MS7FD7N5Z2WQ51AZ71			ES0113211835	BBVA SM EQUITY	BBVA	ES	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001796_CT_AIRB	A5GWLFH3KM7YV2SFQL84				CCBG BB EQUITY	Belfius (Ex-Dexia bank)	BE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001797_CT_AIRB	R0MUWSFPU8MPRO8K5P83			FR0000131104	BNP FP EQUITY	BNP Paribas	FR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001798_CT_AIRB	9695005MSX1OYEMGDF46				3692594z fp equity	BPCE	FR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001799_CT_AIRB	7CUNS533WID6K7DGFI87			ES0140609019	CABK SM EQUITY	Caixa Bank	ES	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001800_CT_AIRB	2IGI19DL77OX0HC3ZE78			CA1360691010	CM CN EQUITY	Canadian Imperial Bank of Commerce	CA	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001801_CT_AIRB				CNE1000001Q4	998 HK EQUITY	China CITIC Bank	CN	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001802_CT_AIRB	549300IKQW6DM7KEDR62			CNE1000002H1	939 HK EQUITY	China Construction	CN	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001803_CT_AIRB				CNE100000SL4	601818 CH EQUITY	China Everbright Bank	CN	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001804_CT_AIRB	549300MKO5B60FFHF58			CNE1000002M1	3968 HK EQUITY	China Merchants Bank	CN	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001805_CT_AIRB	549300HBUGSQD1VCXG94			CNE1000000HF9	1988 HK EQUITY	China Minsheng Banking Corp., Ltd.	CN	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001806_CT_AIRB	6SHGI4ZSSLCXXQSBB395			US1729674242	C US EQUITY	Citigroup	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001807_CT_AIRB	851WYGNLUQLFZBSYGB56	110613 9-7		DE000CBK1001	CBK GY EQUITY	Commerzbank	DE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001808_CT_AIRB	MSFSBD3QN1GSN7Q6C537			AU000000CBA7	CBA AU EQUITY	Commonwealth	AU	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001809_CT_AIRB	969500TJ5KRTCJQWXH05			FR0000045072	ACA FP EQUITY	Crédit Agricole	FR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001810_CT_AIRB	9695000CG7B84NLR5984				CMUT FP EQUITY	Crédit Mutuel	FR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001811_CT_AIRB	ANGGYXNX0JLX3X63JN86			CH0012138530	CSGN VX EQUITY	Credit Suisse	CH	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001812_CT_AIRB	MAES062Z21O4RZ2U7M96			DK0010274414	DANSKE DC EQUITY	Danske Bank	DK	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001813_CT_AIRB	7LTWFZYICNSX8D621K86	110698 9-5		DE0005140008	DBK GY EQUITY	Deutsche Bank	DE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001814_CT_AIRB	549300GKFG0RYRRQ1414			NO0010031479	DNB NO EQUITY	DNB NOR	NO	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001815_CT_AIRB	529900HNOAA1KXQJUQ27	110704 1-4		DE0008343104	DGBK GR EQUITY	DZ BANK AG Deutsche Zentral-Genossenschaftsbank	DE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
1N_0001816_CT_AIRB	JEUVK5RWVJEN8W0C9M24			GRS323003004	EUROB GA EQUITY	EFG EUROBANK ERGASIAS	GR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001817_CT_AIRB	PQOH26KWDF7CG10L6792			AT0000652011	EBS AV EQUITY	Erste Group Bank AG	AT	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001818_CT_AIRB	549300GGF3CSCI55UT61			PTBES0AM0007	BES PL EQUITY	ESPÍRITO SANTO FINANCIAL GROUP, SA (ESFG)	PT	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001819_CT_AIRB	THRNG6BD57P9QWTQLG42			US3167731005	FITB US EQUITY	Fifth Third Bancorp	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001820_CT_AIRB	784F5XWPLTWKTBV3E584			US38141G1040	GS US EQUITY	Goldman Sachs Group	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001821_CT_AIRB	MLU0ZO3ML4LN2LL2TL39			GB0005405286	HSBA LN EQUITY	HSBC Holdings	GB	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001823_CT_AIRB				CNE000001QZ7	601166 CH EQUITY	Industrial Bank of China	CN	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001824_CT_AIRB	549300ERZU2K9PZDL140			CNE1000003G1	1398 HK EQUITY	Industrial Commercial Bank of China	CN	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001825_CT_AIRB	3TK20IVIUJ8J3ZU0QE75			NL0000303600	INGA NA EQUITY	ING	NL	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001826_CT_AIRB	2W8N8UU78PMDQKZENC08			IT0000072618	ISP IM EQUITY	Intesa	IT	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001827_CT_AIRB	635400DTNHVYGZODKQ93				ILOA ID EQUITY	Permanent TSB Group Holdings Plc	IE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001828_CT_AIRB	BZO2P8KHO2O10H5QQ663			BRITUBACNPR1	ITUB4 BZ EQUITY	Itaú Unibanco Holding	BR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001829_CT_AIRB	815DZWZKVSZ11NUHU748			US4662511005	JPM US EQUITY	JPMorgan Chase & Co.	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001830_CT_AIRB	3M5E1GQGKL17HI6CPN30			DK0010307958	JYSK DC EQUITY	Jyske Bank	DK	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001831_CT_AIRB	213800X3Q9LSAKRUWY91			BE0003565737	KBC BB EQUITY	KBC	BE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001832_CT_AIRB	549300XXMOJSIW8P4769			KR7060000007	060000 KS EQUITY	Kookmin Bank	KR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001833_CT_AIRB	B81CK4ESI35472RHJ606	10011 44-3			2525Z GR EQUITY	Landesbank Baden-Württemberg	DE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001834_CT_AIRB	549300PPXHEU2JF0AM85			GB0008706128	LLOY LN EQUITY	Lloyds Banking Group	GB	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001836_CT_AIRB	4ZHCHI4KYZG2WVRT8631			AU000000MQG1	MQG AU EQUITY	Macquarie	AU	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001837_CT_AIRB	PSNL19R2RXX5U3QWHI44	1012492	343508	IT0000062957	mb im equity	Mediobanca SpA	IT	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001838_CT_AIRB				JP3902900004	8306 JP EQUITY	Mitsubishi UFJ Financial Group	JP	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001839_CT_AIRB	RB0PEZSDGCO3JS6CEU02			JP3885780001	8411 JP EQUITY	Mizuho Financial Group	JP	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001840_CT_AIRB	J4CP7MHCXR8DAQMKIL78			IT0001334587	BMPS IM EQUITY	Monte Dei Paschi	IT	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
1N_0001841_CT_AIRB	IGJSJL3JD5P30I6NJZ34			US6174464486	MS US EQUITY	Morgan Stanley	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001842_CT_AIRB	F8SB4JFBSYQFRQEH3Z21			AU000000NAB4	NAB AU EQUITY	National Australia Bank	AU	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001843_CT_AIRB	549300XFX12G42QIKN82				0916972D LN EQUITY	Nationwide Building Society	GB	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001845_CT_AIRB	549300B3CEAHYG7K8164			JP3762600009	8604 JP EQUITY	Nomura Holdings	JP	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001846_CT_AIRB	DSNHHQ2B9X5N6OUJ1236	1124864-8			2531Z GR EQUITY	Norddeutsche Landesbank	DE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001847_CT_AIRB	6SCPQ280AIY8EP3XFW53			SE0000427361	NDA SS EQUITY	Nordea	SE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001848_CT_AIRB	549300GLF98S992BC502			US6658591044	NTRS US EQUITY	Northern Trust Corp.	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001849_CT_AIRB	743700B5WFBOIEFY714					OP Osuuskunta	FI	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001850_CT_AIRB	CFGNEKW0P8842LEUJA51			US6934751057	PNC US EQUITY	PNC Financial Services Group	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001851_CT_AIRB	DG3RU1DBUFHT4ZF9WN62				682055Z NA EQUITY	Rabobank	NL	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001852_CT_AIRB	EVOYOND2GGP3UHGGE885			AT0000606306	RBI AV EQUITY	Raiffeisen Zentralbank Österreich AG	AT	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001853_CT_AIRB	ES7IP3U3RHIGC71XBU11			CA7800871021	RY CN EQUITY	Royal Bank of Canada	CA	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001854_CT_AIRB	2138005O9XJIJN4JPN90			GB00B7T77214	RBS LN EQUITY	Royal Bank of Scotland	GB	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001856_CT_AIRB	549300QMFDDMYWIAM13			ES0113900J37	SAN SM EQUITY	Santander	ES	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001857_CT_AIRB	549300WE6TAF5EBWQS81			RU0009029540	SBER RX EQUITY	Sberbank	RU	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001858_CT_AIRB	F3JS33DE16XQ4ZBPTN86			SE0000148884	SEBA SS EQUITY	SEB	SE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001859_CT_AIRB				CNE0000011B7	600000 CH EQUITY	Shanghai Pudong Development Bank	CN	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001860_CT_AIRB	O2RNE8IBXP4R0TD8PU41			FR0000130809	GLE FP EQUITY	Société Générale	FR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001861_CT_AIRB	U4LOSYZ7YG4W3S5F2G91			GB0004082847	STAN LN EQUITY	Standard Chartered Group	GB	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001863_CT_AIRB	549300IJZ37UBBZF6L49			INE062A01012	SBIN IN EQUITY	State Bank of India	IN	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001864_CT_AIRB	549300ZFEEJ2IP5VME73			US8574771031	STT US EQUITY	State Street Corp	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001865_CT_AIRB				JP3890350006	8316 JP EQUITY	Sumitomo Mitsui Financial Group	JP	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001866_CT_AIRB	7EIPDLW1JL6TS0BS1G03			US8679141031	STI US EQUITY	SunTrust Banks Inc.	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
1N_0001867_CT_AIRB	NHBDILHZTYCNBV5UYZ31			SE0000193120	SHBA SS EQUITY	Svenska Handelsbanken	SE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001868_CT_AIRB	M312WZV08Y7LYUC71685			SE0000242455	SWEDA SS EQUITY	Swedbank	SE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001869_CT_AIRB	GP5DT10VX1QRQUKVBK64			DK0010311471	SYDB DC EQUITY	Sydbank	DK	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001870_CT_AIRB					NORZ JP EQUITY	The Norinchukin Bank	JP	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001871_CT_AIRB	PT3QB789TSUIDF371261			CA8911605092	TD CN EQUITY	Toronto-Dominion Bank	CA	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001872_CT_AIRB	N1GZ7BBF3NP8GI976H15			US9029733048	USB US EQUITY	U.S. Bancorp	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001873_CT_AIRB	815600979764CBDAED282				UBI IM EQUITY	UBI Banca	IT	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001874_CT_AIRB	BFM8T61CT2L1QCEMIK50				UBSN VX EQUITY	UBS	CH	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001875_CT_AIRB	549300TRUWO2CD2G5692			IT0004781412	UCG IM EQUITY	Unicredit	IT	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001876_CT_AIRB	IO66REGK3RCBAMA8HR66			SG1M31001969	UOB SP EQUITY	United Overseas Bank Ltd.	SG	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001877_CT_AIRB				RU000A0JP5V6	VTBR RX EQUITY	VTB Bank	RU	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001878_CT_AIRB	PBLD0EJDB5FWOLXP3B76			US9497461015	WFC US EQUITY	Wells Fargo & Company	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001879_CT_AIRB	EN5TNI6CI43VEPAMHL14			AU000000WBC1	WBC AU EQUITY	Westpac	AU	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001880_CT_AIRB				KR7053000006	053000 ks equity	Woori Finance Holding	KR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001881_CT_AIRB	2138002Y3WMK6RZS8H90					NATIONAL BANK OF ABU DHABI	AE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001882_CT_AIRB	A6NZLYKYN1UV7VVGFX65			BE0404453574		Argenta Spaarbank NV/SA	BE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001883_CT_AIRB	529900WPR59SSV2AOJ29			BE0414392710		BNP Paribas Fortis Factor	BE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001884_CT_AIRB	KGCEPHLVVKVRZYO1T647			BE0403199702		BNP PARIBAS FORTIS SA/NV	BE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001885_CT_AIRB	549300OZ46BRLZ8Y6F65			BE0429875591		Euroclear Bank SA/NV	BE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001886_CT_AIRB	JLS56RAMYQZECFUF2G44			BE0403200393		ING BELGIUM SA/NV	BE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001887_CT_AIRB	5493008QOCP58OLEN998			BE0404453475		Investar	BE	Institutions sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001888_CT_AIRB	6B2PBRV1FCJDMR45RZ53			BE0462920226		KBC BANK NV	BE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001889_CT_AIRB	Q5BP2UEQ48R75BOTCB92					Ceskoslovenska obchodni banka as	CZ	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
1N_0001890_CT_AIRB	KR6LSKV3BTSJRD41IF75	29001 64-1	64948242			UNICREDIT CZ|SK PRA	CZ	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001891_CT_AIRB	2ZCNRR8UK83OBTEK2170	1103210-9	HRB42148			Unicredit Bank AG	DE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001892_CT_AIRB	529900GJD3OQLRZCXW37	1134792-9	HRB1819			VOLKSWAGEN BANK GMBH	DE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001893_CT_AIRB	CXW2O4H2U3MBVXMY1773					NORDEA BANK FINLAND PLC	FI	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001894_CT_AIRB	969500VHCVGOH0RM3X42					AXA CORPORATE SOLUTIONS ASSURANCE	FR	Institutions sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001895_CT_AIRB	549300WCGB70D06XZS54					BNP Paribas Securities Services	FR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001896_CT_AIRB	1VUV7VQFKUOQSJ21A208					CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK	FR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001897_CT_AIRB	F4G136OIPBYND1F41110					DEXIA CREDIT LOCAL	FR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001898_CT_AIRB	KX1WK48MPD4Y2NCUIZ63					NATIXIS SA	FR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001899_CT_AIRB	QP3XKRKS0CX2T3O07L95		02857033			CARGILL GLOBAL FUNDING PLC	GB	Institutions sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001900_CT_AIRB	549300ZT0RVWCG8T4L55		03196171			CLERICAL MEDICAL INVESTMENT GROUP LTD	GB	Institutions sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001901_CT_AIRB	TXDSU46SXBWIGJ8G8E98		00995939			RBC EUROPE	GB	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001902_CT_AIRB	0LC1OXN013FUKQASJB58	146660 50-0				ROYAL BANK OF CANADA (CHANNEL ISLAND) LIMITED	GG	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001903_CT_AIRB	2HI3YI5320L3RW6NJ957	1116658-4				THE HONGKONG AND SHA	HK	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001904_CT_AIRB	N1FBEDJ5J41VKZLO2475			3445100Z ID Equity		CITIBANK EUROPE PLC	IE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001905_CT_AIRB	HRRVUBV0XN84YQZT6245			XS0227637500		DEPFA BANK PLC-DUBLIN HEAD OFFICE	IE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001906_CT_AIRB	EQYXK86SF381Q21S3020			3459384Z LN Equity		MERRILL LYNCH INTERNATIONAL BANK LIMITED	IE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001907_CT_AIRB	549300F99IL9YJDWH369	1105105-9				HSBC BANK MIDDLE EAST LIMITED	JE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001908_CT_AIRB	C3GTMMZIHMY46P4OIX74	1123361-6	0199010088846			THE BANK OF TOKYO-MITSUBISHI UFJ LTD-TOKYO HEAD OFFICE	JP	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001909_CT_AIRB	549300OL514RA0SXJJ44		B9248			CLEARSTREAM BANKING S.A.	LU	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001910_CT_AIRB	549300 6YXS1U5GIHE750					European Investment Bank	LU	Institutions sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001911_CT_AIRB	549300X34UUBDEUL1Z91			XHB GR EQUITY		HSBC BANK MALTA PLC	MT	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001912_CT_AIRB	G8ZTNESVNKW4NN761W05		KvK 33170459 0000			ABN AMRO CLEARING BANK NV	NL	Institutions sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
IN_0001913_CT_AIRB	X3CZP3CK64YBHON1LE12		KvK 33002587 1594			THE ROYAL BANK OF SCOTLAND NV-AMSTERDAM HEAD OFFICE	NL	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001914_CT_AIRB	HZSN7FQBPO5IEWY1GC72					ANZ BANK NEW ZEALAND LTD-AUCKLAND HEAD OFFICE	NZ	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001915_CT_AIRB	549300444PU1MORCKB765					SAUDI ARABIAN MONETARY AGENCY	SA	Institutions sample	Central banks	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001916_CT_AIRB	CWZ8NZDH5SKY12Q4US31					Citibank AS	TR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001917_CT_AIRB	B4TYDEB6GKMZO031MB27					Bank of America NA	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001918_CT_AIRB	HPFHU0OQ28E4N0NFVK49					BANK OF NEW YORK MELLON	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001919_CT_AIRB	E57ODZWZ7FF32TWEFA76					Citibank NA	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001920_CT_AIRB	7H6GLXDRUGQFU57RNE97		KvK 33278302 0000			JPMorgan Chase Bank N	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001921_CT_AIRB	571474TGEMMWANRLN572	1203023-5				STATE STREET BANK AND TRUST COMPANY BOSTON - MASSACHUSETTS	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000001_CR_FIRB		1040	58237v		0296104D AV EQUITY	ALPINE Bau GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000002_CR_FIRB	529900SVO3GJ18GL5F14	8670870	310593f			AMAG Austria Metall AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000003_CR_FIRB	549300VZKC61IR5U8G96	26972	50935f	AT0000730007	ANDR AV EQUITY	ANDRITZ AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000004_CR_FIRB	529900LMTI8YSE62EI88				LHA GF Equity	AUSTRIAN AIRLINES AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000005_CR_FIRB	5299004QD601B8U1HD44	131830	109445z			Austrian Gaming Industries GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000006_CR_FIRB	529900J7EWWGQ375D184	2410	53507m			AVL List GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000007_CR_FIRB		226424	58036y			Bauunternehmung Granit Gesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000008_CR_FIRB		160431	89102h			BENE AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000009_CR_FIRB	529900ZAFSOBVFCKF263		319670d		0456855D AV EQUITY	Benteler International Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000010_CR_FIRB	529900SY4448XU04857	847216	86959g			CAG Holding GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000011_CR_FIRB	529900JV84MVB5A3C324	5762600	231192p			CARBONES HOLDING GMBH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000012_CR_FIRB	529900G8XM6H1XVZBJ73	67504	99639d			Casinos Austria Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000013_CR_FIRB	529900VN62L73X2OJX85	5200326	212163f			conwert Immobilien Invest SE	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000014_CR_FIRB		7161956	270027z			DCM DECOmetal GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000015_CR_FIRB		763 50	67493f			dm drogerie markt GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000016_CR_FIRB	5299002NFQKOBT1E8569	3570614	156765m			DO & CO Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000017_CR_FIRB	5299004ARAOQMGTWC113	125709	70342w			Doppelmayr Seilbahnen GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000018_CR_FIRB	549310060U4XOVED1T359					OMV Gas Marketing & Trading GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000019_CR_FIRB	529900WJZJAEI0VBLP60					Egger Holzwerkstoffe GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000020_CR_FIRB	529900484A4N0S24VG982	159026	42973x			Eglo Leuchten GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000021_CR_FIRB	529900N8OA1GVSR5R946	309 88	76532y			Energie AG Oberösterreich	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000022_CR_FIRB	529900BMPGUGAFYYAV45	6106	126805d			Energie Burgenland AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000023_CR_FIRB	529900WID59A60HHYX13	2795493	145825z			Erber Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000024_CR_FIRB	529900P4JZBFEVNEAE60				EVN AV Equity	EVN AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000025_CR_FIRB		9907106	347483f			Felbermayr Holding GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000026_CR_FIRB	549300FQ2ILBH7DJ6145	1754530	42984m			Flughafen Wien Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000027_CR_FIRB	529900RJAN0LNMW7Q775	1312138	89381v			HABAU Hoch- und Tiefbaugesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000028_CR_FIRB	5299000X53SAWQMDFF06	581 14	26451z			Hofer Kommanditgesellschaft	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000029_CR_FIRB		1640348	47654f			Hyundai Import Gesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000030_CR_FIRB	529900RQJADHH91ABP14	2777363	144991y			Infineon Technologies Austria AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000031_CR_FIRB	529900DSSMPIR6R3GO43	130311	64543t			J. u. A. Frischeis Gesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000032_CR_FIRB	5299008ARRNJFPBNTM78	4155033	178368g			Kapsch BusinessCom AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000033_CR_FIRB	529900A9NX1TM65N4176	21369	99133i			KELAG-Kärntner Elektrizitäts-Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000034_CR_FIRB		1376136	94579m			Leiner Immobilien GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000035_CR_FIRB		25798	32725a			Leyrer + Graf Baugesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000036_CR_FIRB		1216520	106825x			Management Trust Holding Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000037_CR_FIRB	529900JYVV57QBKV9G11	1991078	35673k			MFC Commodities GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000038_CR_FIRB	529900WFARKZGRCQ8652					MONTANA TECH COMPONENTS GMBH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000039_CR_FIRB	213800CUWJ5484 6X6779	1760513	404506k			Montanwerke Brixlegg Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000040_CR_FIRB	529900UUANUJ60MNMX97		71396w		7716424Z AV EQUITY	ÖBB - Infrastruktur Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000041_CR_FIRB	529900UOHXZ1BIORCV04	6467385	248742y			ÖBB-Personenverkehr Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000042_CR_FIRB	529900B76VL5KG71J029	6515541	250198p			ÖBB-Postbus GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000043_CR_FIRB	529900UZY47TEIFNF978	6496644	249666g			ÖBB-Produktion Gesellschaft mbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000044_CR_FIRB	549300V62YJ9HTLRI486		93363z	AT0000743059	OMV AV EQUITY	OMV Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000045_CR_FIRB		3512231	154148p			Österreichische Bundesforste AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000046_CR_FIRB	529900IFAV83BX8O1O91	526819	33393h	AT0000758305	PAL AV EQUITY	PALFINGER AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000047_CR_FIRB		957313	115289v			QuadraGr AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000048_CR_FIRB	5299000HTNHA5ACH9N32	1074393	562247t		495680Z AV EQUITY	Red Bull GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000049_CR_FIRB	529900ENFTO28GS3KF76	1813722	78563i			Rohöl-Aufsuchungs Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000050_CR_FIRB	529900SU4ZMMSYUJ5G02	7113951	267218v			ROXCEL Handelsgesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000051_CR_FIRB	5493000C4S664YT7T556	38229	513508			Salzburg AG für Energie, Verkehr und Telekommunikation	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000052_CR_FIRB	549300XBCUMUR5CI0181					Sappi Papier Holding GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000053_CR_FIRB	5299002XAOMQWAIZMA51	271020	128056v			Schmid Industrieholding G.m.b.H.	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000054_CR_FIRB	52990021T5LVTQOGSU18	39594	605626m			Siemens Aktiengesellschaft Österreich	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000055_CR_FIRB	52990020W1PPT0HC0V31					Steinhoff Europe AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000056_CR_FIRB	529900TYYSRJH2VJSP60	421065	88983h	AT0000000STR1	STR AV EQUITY	Strabag SE	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000057_CR_FIRB	529900BTWJ6SISLJ5854	5880980	235264b			SWAROCO AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000058_CR_FIRB	529900SCL1LJL8PZNI48	501247	83175t			Swietelsky Baugesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000059_CR_FIRB	529900V54UV5XQUK5585		FN155563W		TKA AV Equity	Telekom Finanzmanagement GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000060_CR_FIRB	529900OOW8ELHOXWZP82				UN9 GS Equity	UNIQA Insurance Group AG	AT	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000061_CR_FIRB	549300IFXHQJB5POT565	3734340	162844b			VAMED ENGINEERING GmbH & CO KG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000062_CR_FIRB	5299006UDSEJCTTEJS30	45926	76023z	AT0000746409	VER AV EQUITY	VERBUND AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000063_CR_FIRB	529900ZAXBMQDJWPNB72	2147807	66209t	AT0000937503	VOE AV EQUITY	voestalpine AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000064_CR_FIRB	5299008VQJD65XCUPR16	113477 0-5	HRA661038		6830553Z AV EQUITY	Voith Turbo GmbH & Co. KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000065_CR_FIRB	529900VXIFBHO0SW2131	46434	77676f	AT0000831706	WIE AV EQUITY	Wienerberger AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000066_CR_FIRB	529900OS67T49AW45574	194255	121150m		6657077.AV EQUITY	WIENERBERGER FINANZ SERVICE GMBH	AT	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000067_CR_FIRB	529900OJFTLS1RYWIF55	9565779	336561v			XXXLutz KG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000068_CR_FIRB	529900IIODYNYAZ2ID26					ZUMTOBEL AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000069_CR_FIRB	54930002QM8QVWM56E14					Amcor Ltd	AU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000070_CR_FIRB	WZE1WSENV6JSZFK0JC28				BHP AU EQUITY	BHP Billiton Ltd	AU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000071_CR_FIRB					6026550Z AU EQUITY	Coates Group Pty Ltd (Ex-Ned Group Holdings Pty Ltd)	AU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000072_CR_FIRB	JOR7RJTXUXBRJ4UA5G70				CCL AT Equity	Coca-Cola Amatil Limited	AU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000073_CR_FIRB	549300HPMK7UWN02N804		PA3337938		CWN AT Equity	Crown Group Finance Limited	AU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000074_CR_FIRB					LEI AU EQUITY	Leighton Holdings Ltd	AU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000075_CR_FIRB	ACMHD81HWFMFUIQQ8Y590				MQG AU EQUITY	Macquarie Group Ltd	AU	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000076_CR_FIRB	ZSN21WNPYW6ISMRUC664				ORG AU EQUITY	Origin Energy Ltd	AU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000077_CR_FIRB	5493008XVFHYYV0YHN70				HUWA GF Equity	Powercor Australia, LLC	AU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000078_CR_FIRB	YLXNW6TI6QSK1H8H0N82				QAN AU EQUITY	Qantas Airways Ltd	AU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000079_CR_FIRB			52043312 9		SPT AU EQUITY	Spotless Holding SAS	AU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000080_CR_FIRB	PCTXNQGRJVR3OG33JG65				TLS AT Equity	Telstra Corporation Limited	AU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000081_CR_FIRB	549300L32ZX9557ST85				WES AU EQUITY	Wesfarmers Ltd	AU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000082_CR_FIRB	QNWEWQBS7HP85QHXQL92					Woolworths Ltd	AU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000083_CR_FIRB	G05OZ4J4E05KDATL0J93					AG Insurance	BE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000084_CR_FIRB	549300IHBDUTUNQJJB79	16342			AGFB BB EQUITY	Agfa-Gevaert NV	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000085_CR_FIRB	549300N22C0GCT5BUD97	26198				AJINOMOTO OMNICHEM	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000086_CR_FIRB		116163				ALBELEC	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000087_CR_FIRB		225626				ALCATAN	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000088_CR_FIRB	549300H3828EMEXB082				ABI BB EQUITY	Anheuser-Busch InBev NV/SA [ABInBev]	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000089_CR_FIRB	549300BKDDQ56JWCBT72	1098030				AQUAFIN	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000090_CR_FIRB	549300B4HNIJSAWU1C95	1138391				ARPAL MANAGEMENT	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000091_CR_FIRB	213800R1F1EJYM4ICO85		444734706	BE0444734706		Barry Callebaut Services	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000092_CR_FIRB	549300CWRXC5EP004533				BELG BB Equity	Belgacom S.A.	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000093_CR_FIRB	549300R9I8GUZLNIV408		890082292			Brussels Airport Company S.A./N.V.	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000094_CR_FIRB		433287				CENTRE HOSPITALIER CHRETIEN	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000095_CR_FIRB		81095				CHAUSSURES CECIL	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000096_CR_FIRB	549300IP2F5TKUC0GF38	82988				CHEMITEX	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000097_CR_FIRB	549300TM914CSF6KI389	149177			COFB BB EQUITY	COFINIMMO	BE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000098_CR_FIRB		184723				COLLIGNON ENG.	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000099_CR_FIRB		201775				COMPAGNIE BELGE D'INVESTISSEMENT COMMERCIAL	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000100_CR_FIRB	213800DMG7PUQHINO388			BE0401641663		Louis Delhaize - Compagnie franco-belge d'Alimentation	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000101_CR_FIRB		255648				DOD	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000102_CR_FIRB		1145532				EDIFICIO	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000103_CR_FIRB	T0YOOBZO4L6YAD6SAV65	14206	403170701		ELEB BB EQUITY	ELECTRABEL	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000104_CR_FIRB	549300JC3HI3K7ZSYU66	1329681				ELEM	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000105_CR_FIRB	549300S1MP1NFDIKT460			BE0476388378	ELIA BB Equity	ELIA SYSTEM OPERATOR	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000106_CR_FIRB	5493001XW6MSHRMFLU28				ENI GY Equity	eni finance international SA	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000107_CR_FIRB	549300VO7PUETX031S03	10309		BE0860004176		ETEXCO SA	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000108_CR_FIRB		13771				ETS DESIMONE	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000109_CR_FIRB	529900S3AH5LF0YZWD07					Euler Hermes Europe	BE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000110_CR_FIRB	549300D80RYON74MEJ03	18181			EURN BB EQUITY	Euronav NV	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000111_CR_FIRB	8RDWFWPP4PLMZ5PPQH32					Fluxys G SA	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000112_CR_FIRB		25281				G EN J VAST GOED	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000113_CR_FIRB		65807				HOET TRUCKING & RENTING	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000114_CR_FIRB	549300M48VNC2Z0MDG47	71844				HOTTLET FROZEN FOODS	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000115_CR_FIRB	549300GR6U0KHJD7DG07					IKEA SERVICE CENTRE N.V.	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000116_CR_FIRB		84089				INTERNATIONAL OREET FERTILIZER BELGIUM	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000117_CR_FIRB		85640				JEAN WAUTERS-ACIERS SPECIAUX	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000118_CR_FIRB		111717				M.G.S.	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000119_CR_FIRB	5493004FKZI5863972 40					Magotteaux International SA	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000120_CR_FIRB	549300Q80KFPKZC6BQ79	144096				MENOUQUIN	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000121_CR_FIRB		166601				N.V BESIX S.A	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000122_CR_FIRB	549302HHHFTG6G3BG36			BE0431676229	OMEBB EQUITY	OMEGA PHARMA	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000123_CR_FIRB		168945				OPIO	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000124_CR_FIRB		192350				PHARMACIES SERVAIS	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000125_CR_FIRB	549300643CEXFA8M0W31	202291		BE0405747040		PRAYON	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000126_CR_FIRB		204834				PRO CONCEPT M P J	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000127_CR_FIRB	549300NMIBTX17HWF142	233001				RARE GEMS	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000128_CR_FIRB	549300X72GEQB1X8K911	247664				ROULARTA MEDIA GROUP	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000129_CR_FIRB	529900PY79CWSUGVK810	249233				S.A. CORMAN	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000130_CR_FIRB	549300O3VKWJUM16UI64	257312				SAMIR GEMS	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000131_CR_FIRB	213800WWE8U6DC99NP03					SCR Sibelco NV	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000132_CR_FIRB		257564				SEADCO	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000133_CR_FIRB	213800WDGKCVWZAN1N02	1051701	465409265		0790057 DBB EQUITY	SILFIN NV	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000134_CR_FIRB		294964				SOBEMO	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000135_CR_FIRB		302642				SOCIETE ANONYME DE VENTE DES EQUIPEMENTS TRANE	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000136_CR_FIRB	549300BB5CXGL9YV0D53	303429				SOCIETE COOPERATIVE AGRICOLE DE LA MEUSE	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000137_CR_FIRB		303783				SOCIETE D'APPLICATIONS ET DE TRAVAUX	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000138_CR_FIRB	549300MMVL80RTBP3O28	556814			SOLB BB EQUITY	Solvay SA	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000139_CR_FIRB		923107				TEAM KALORIK GROUP	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000140_CR_FIRB	549300ZKLIF7RP6EH823			BE0412101728	TESB BB EQUITY	Tessenderlo Chemie	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000141_CR_FIRB		953398				TEX ALLIANCE	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000142_CR_FIRB		1044409				TOP-TEX BENELUX	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000143_CR_FIRB	2138008J191VLSGY5A09				UCB BB EQUITY	UCB SA	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000144_CR_FIRB	529900F3AIQECS8ZSV61				UMI BB EQUITY	Umicore SA	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000145_CR_FIRB	5493008MCDJ4Y6D5S104	1113512				UNISTEEL	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000146_CR_FIRB		1140588				UNIVERSITE LIBRE DE BRUXELLES	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000147_CR_FIRB	549300TRHV6F6IE14H93	1159858		BE0404060032		Van Hool nv	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000148_CR_FIRB		1231271				VASTGOED MANAGEMENT ASSOCIATIE	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000149_CR_FIRB	529900RAZGQHX0VFTK05					Volkswagen Group Services S.A.	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000150_CR_FIRB	549300NWW2UDYHH65J03	1911623				WILDO PROPERTIES	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000151_CR_FIRB	5299007TSQVOLXOABA65	1364744				ZF WIND POWER ANTWERPEN	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000152_CR_FIRB	4P8GJCF52NVFW7UL4C95		18630		ACE US Equity	ACE Tempest Reinsurance Ltd.	BM	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000153_CR_FIRB	549300J3KKX1PEJGDW36				ACGL US Equity	Arch Reinsurance Ltd.	BM	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000154_CR_FIRB	UNZWILHE4KMRP9K2L524		34678		NCLH UW Equity	NCL Corporation Ltd.	BM	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000155_CR_FIRB	V5EGRCZCH7FN6WX41891				OEH UN Equity	Orient-Express Hotels Ltd.	BM	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000156_CR_FIRB	549300F7ZDOIMR4PZW67				IPG US Equity	Pacnet Limited	BM	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000157_CR_FIRB	V7TL7UQFHNWUEMDZ3X02				RNR US Equity	Renaissance Reinsurance Ltd.	BM	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000158_CR_FIRB	549300I8CA3NMHYEVT131					VimpelCom Ltd.	BM	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000159_CR_FIRB				BMG455841020		HAL TRUST	BM	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000160_CR_FIRB	549300IQYTIDILBVYO18					Companhia Brasileira de Aluminio	BR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000161_CR_FIRB	549300TH5Q6VRP8OT012				AB1LI Equity	Companhia de Bebidas das Americas (AmBev)	BR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000162_CR_FIRB	549300EM51WYXFHUY333					Embraer S.A.	BR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000163_CR_FIRB					FIBR3 BZ EQUITY	Fibria Celulose SA	BR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000164_CR_FIRB	5493000J801JZRCMFE49				XPBR SQ Equity	Petroleo Brasileiro S.A. - PETROBRAS	BR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000165_CR_FIRB					VALE5 BZ EQUITY	Vale SA	BR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000166_CR_FIRB	LXVM6T3LO7QIZ8LUZ688					Votorantim Cimentos S.A.	BR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000167_CR_FIRB	5S53547PRDP469JRO238		2880814		AGU CT Equity	Agrium Inc.	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000168_CR_FIRB	4B4HI3CGXMBDC0G6BM51				AC/A CT Equity	Air Canada	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000169_CR_FIRB	549300OSW32RVX8CCZ87				ANCUF PQ Equity	Alimentation Couche-Tard Inc.	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000170_CR_FIRB	DR5LKEUR5R8SXLM64266		7501889		ALA CT Equity	AltaGas Ltd.	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000171_CR_FIRB	0O4KBQCJZX82UKGCBV73				ABX CN EQUITY	Barrick Gold Corp	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000172_CR_FIRB	549300119203PRB5KR45				BCE CT Equity	BCE Inc.	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000173_CR_FIRB	549300VPM8ERH1Q42198					Bell Canada	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000174_CR_FIRB	W7L3VLU8EHQY34Z36697				BBD/B CN EQUITY	Bombardier Inc	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000175_CR_FIRB	36ZUFRRMJERSM4Q05289		746053		BPO CT Equity	Brookfield Office Properties Inc.	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000176_CR_FIRB	3SU7BEP7TH9YEQOZCS77				CNI UN Equity	Canadian National Railway Company	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000177_CR_FIRB	549300I8KGIA1HJMDJS40		1722453		CNQ CT Equity	Canadian Natural Resources Limited	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000178_CR_FIRB	NXJVWPYOJVYXFF6WCZ47				CVE CN EQUITY	Cenovus Energy Inc	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000179_CR_FIRB	549300WSRCZY73ZG3090		003267116600053			CGI GROUP INC.	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000180_CR_FIRB	XYSIJOU3HNVROZWNA008				UFS CT Equity	Domtar Corporation	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000181_CR_FIRB	98TPTUM4IVMFCZBCUR27				ENB CN EQUITY	Enbridge Inc	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000182_CR_FIRB	CZ72ZHBVKZXQRV3XFE26				ECA CN EQUITY	Encana	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000183_CR_FIRB	549300679TRDUXPT7415		206654303			EPCOR Utilities Inc.	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000184_CR_FIRB	I2YOHI165IBBT53JFYQ52				G CT Equity	Goldcorp Inc.	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000185_CR_FIRB	B1EEF6ML54YDWRC6ZK53		2015335496			Harvest Operations Corp.	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000186_CR_FIRB	549300UEBMAQDN0K0R06				K CN EQUITY	Kinross Gold Corp	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000187_CR_FIRB	95RWVLFZX6VGDZNNTN43				MG CN EQUITY	Magna International Inc	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000188_CR_FIRB	6Q7WW7FQZR6X22IL2179					Nexen Energy ULC	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000189_CR_FIRB	549300O4ZJZZOHH4H804		3572862		NBD CT Equity	Norbord Inc.	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000190_CR_FIRB	5493007M1XGU5E55ZJ25					NOVA Chemicals Corporation	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000191_CR_FIRB	549300HD1RTPBQU69P29				BIN CT Equity	Progressive Waste Solutions Ltd.	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000192_CR_FIRB	549300A0QNNPY14D9106				SCC CT Equity	Sears Canada Inc.	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000193_CR_FIRB	3XCBVWUPHGBZ5GF7TY15				SU CN EQUITY	Suncor Energy Inc	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000194_CR_FIRB	NQWTWUILLPK7V7N5Y468				TLM CN EQUITY	Talisman Energy Inc	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000195_CR_FIRB	T8KI5SQ2JRWHL7XY0E11				TCK/B CN EQUITY	Teck Resources Ltd [Ex-Teck Cominco Ltd]	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000196_CR_FIRB	YHKQM2RIPKZYOZ6RVZ46				TK US Equity	Teekay Corporation	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000197_CR_FIRB	L2TEUTQ8OSHMJWVLCE40				T CT Equity	TELUS Corporation	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000198_CR_FIRB	549300561UZND4C7B569		884903		TOC GF Equity	Thomson Reuters Corporation	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000199_CR_FIRB	HJZQGXYTW2NWJZLPW74				TOM GY Equity	Toyota Credit Canada Inc.	CA	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000200_CR_FIRB	5BV0116231JPDAPMGH09				TRP UN Equity	TransCanada PipeLines Limited	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000201_CR_FIRB	PRAQ4VOSFIK7OQ8Z2512		4406354		VALE3 BS Equity	Vale Canada Limited	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000202_CR_FIRB	WT03B8BB1IX8W19ZGV02					Vermilion Energy Inc.	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000203_CR_FIRB	549300WHE4O6UJ2KU013					Yamana Gold Inc	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000204_CR_FIRB	5493003DNMEAO1DT3F51				ABBN VX EQUITY	ABB Ltd [Asea Brown Boveri]	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000205_CR_FIRB	NI14Y5UMU60O7JE9P611				ADEN VX EQUITY	Adecco SA	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000206_CR_FIRB	549300Q3WREIMQYFBC20				0170576D SW EQUITY	Ameropa AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000207_CR_FIRB	5493007KVRV2OKRXFA55		CH-020.3.035.716-8		AML LN Equity	Amlin AG	CH	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000208_CR_FIRB	529900H7ZPIGI2U3CJ14					AXPO TRADING AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000209_CR_FIRB	213800Y5RWKLDPUTT265				BARN SW EQUITY	Barry Callebaut AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000210_CR_FIRB	529900UPDCU6WEL7W167				BALN VX Equity	Basler Versicherung AG	CH	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000211_CR_FIRB		2816554-6	HRB54517	DE000DCAG010	7705815Z SW EQUITY	DEMAG CRANES AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000212_CR_FIRB	5493002MXX2JLKWLE880				5671 51Z SW EQUITY	Duferco SA	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000213_CR_FIRB	549300I08UA8SMJON743		CH-270.3.002.354-9		DUFN EB Equity	Dufry international AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000214_CR_FIRB	549300ADLU67CYBFIW70		CH-645.1.008.684-9			Elsevier Finance SA	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000215_CR_FIRB	529900Y8BGAFVVYVN224				GATE SE Equity	gategroup Holding AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000216_CR_FIRB	213800SVRMQA1TD91D41				GIVN VX Equity	Givaudan SA	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000217_CR_FIRB	213800PSSU2QXF1WLR89				GLEN LN EQUITY	Glencore International AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000218_CR_FIRB	549300DHSS9U1QKJZG57		KvK 34275373 0000		1002136Z SW EQUITY	GUNVOR INTERNATIONAL BV	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000219_CR_FIRB	529900EHPFPYHV6IQO98				HOLN VX EQUITY	Holcim Ltd	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000220_CR_FIRB	529900Q0YED3805QXQ66					KUEHNE AND NAGEL INTERNATIONAL AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000221_CR_FIRB	529900 74N8ID7UPV7A95					LIEBHERR-INTERNATIONAL AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000222_CR_FIRB	549300EFW4H2TCZ71055					Lonza Group AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000223_CR_FIRB	KY37LUS27QQX7BB93L28		CH-550.0.067.293-5	CH0038863350	NESN.VX	NESTLE SA	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000224_CR_FIRB	529900I2PEF1FN6N6723				2284161 Z SW EQUITY	Nord Stream AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000225_CR_FIRB					NOVN VX EQUITY	Novartis AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000226_CR_FIRB	549300HUJ5CJUX02RS52					OMV SUPPLY & TRADING AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000227_CR_FIRB	529900JRTT699WFOV74					OMYA (Schweiz) AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000228_CR_FIRB	549300HMJAFUW4NSKJ73					Paul Reinhart AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000229_CR_FIRB					ROG VX EQUITY	Roche Holding Ltd	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000230_CR_FIRB	529900PTQ0Z1J44SHZ08		CH-100.3.010.656-7		STLN SE Equity	SCHMOLZ + BICKENBACH AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000231_CR_FIRB	549300R3N69EGYPU434				SIK IX Equity	Sika AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000232_CR_FIRB	213800Z8NOHIKRJ42W10			NL0000226223	STMFP EQUITY	STMICROELECTRONICS NV	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000233_CR_FIRB	549300KUC3Z24U77V93				SLHN VX Equity	Swiss Life Holding AG	CH	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000234_CR_FIRB	549300SL9HHOXS3B739		CHE-102.753.938		SCMN VX Equity	Swisscom AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000235_CR_FIRB	549300HTOMQG20JYV568				SYNN VX Equity	Syngenta AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000236_CR_FIRB	KSVC38RP5WL6C6LJGG03				TYC US Equity	Tyco International Ltd.	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000237_CR_FIRB	549300VBJS7MG74G2H60					Weatherford International Ltd	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000238_CR_FIRB					WOS LN EQUITY	Wolseley Plc	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000239_CR_FIRB					XTA LN EQUITY	Xstrata Plc	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000240_CR_FIRB	50ZCTKCMUD1ABGHX3R52					Zurich Insurance Company	CH	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000241_CR_FIRB	549300IF4IFGDF50RM26				AESGENER CC Equity	AES Gener S.A.	CL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000242_CR_FIRB	549300NLTGCFV7482429				CENCOSUD CC Equity	Cencosud S.A.	CL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000243_CR_FIRB	549300YP3P0JZBLIV197					EMPRESA NACIONAL DEL PETROLEO	CL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000244_CR_FIRB	549300G475ACIABB4385			USG49215AA73	CMPC CC Equity	Inversiones CMPC S.A.	CL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000245_CR_FIRB	549300HX3UUDPEFTG707				LANCC Equity	Latam Airlines Group S.A.	CL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000246_CR_FIRB	549300RUPF4SKMJPUR70				BLT LN Equity	Minera Escondida Limitada	CL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000247_CR_FIRB					600031 CH EQUITY	Sany Heavy Industry Co Ltd	CN	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000248_CR_FIRB	A25574TZFLBNK7NWQT47				PRE CT Equity	Pacific Rubiales Energy Corp.	CO	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000249_CR_FIRB	724500JV0VHPRVANL538		5778	ANN4327C1220		HUNTER DOUGLAS NV	CW	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000250_CR_FIRB	213800MRTA64ULUE9919					CARBO ONE LIMITED	CY	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000251_CR_FIRB	549300OEZB4GETCGFX34					GUNVOR GROUP LTD	CY	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000252_CR_FIRB	549300IVA1PZNX2MN285				0163947D CY EQUITY	Mercuria Energy Group Ltd	CY	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000253_CR_FIRB	213800ILK2Z2HSER4U15				PRS NO EQUITY	PROSAFE	CY	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000254_CR_FIRB	31570010000000137835	1131604	29287391			ALTA, a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000255_CR_FIRB	31570010000000116592	657856	25572881			ARMATURY Group a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000256_CR_FIRB	31570010000000075367	765380	28402758			BAK stavební společnost, a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000257_CR_FIRB	31570010000000115525	834699	46504940			Cerea, a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000258_CR_FIRB	31570010000000034336	1023328	70994226			České dráhy, a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000259_CR_FIRB	315700CTFRL3U2DNMO58	633919	25085689			CETELEM ČR, a.s.	CZ	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000260_CR_FIRB	529900S5R9YHJHYKKG94			CZ0005112300	CEZ CP EQUITY	CEZ a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000261_CR_FIRB	315700XJHXU2PD40RU82	865668	48589837			DEKTRADE a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000262_CR_FIRB	529900C5PL4JGD1LRZ94	837043	46678468			HOCHTIEF CZ a. s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000263_CR_FIRB	31570010000000099520	644725	25322257			IMOS Brno, a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000264_CR_FIRB	31570010000000032687	1086806	931			METALIMEX a. s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000265_CR_FIRB	315700JDC49X4VSP6Z49	601013	14915			Metrostav a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000266_CR_FIRB	31570066GBSS7JYFEL35	817880	45193592			MJM Litovel a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000267_CR_FIRB	31570010000000120084	832322	46342796			OHL ŽS, a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000268_CR_FIRB	3157001000000009116	699640	26463318			OTE, a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000269_CR_FIRB	3157001000000002685	671247	25860038			Pars nova a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000270_CR_FIRB	3157001TSCT2O45NWM28	805950	43873189			PRAKAB PRAŽSKÁ KABELOVNA, s.r.o.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000271_CR_FIRB	3157001000000011562 2	817271	45148155			Primagra, a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000272_CR_FIRB	549300KL08IFWLTWLQ52	691287	26271303			Skanska a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000273_CR_FIRB	529900I8XOZDM4ZQSQ21				1025Z CP EQUITY	Skoda Auto A.S.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000274_CR_FIRB	3157001000000003113 5	923751	62623753			ŠKODA TRANSPORTATION a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000275_CR_FIRB	213800Z39ZW4XHAAUA27	725860	27195147			SMP CZ, a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000276_CR_FIRB	3157004ICDH3MRKW7534	889798	60193336			Telefónica Czech Republic, a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000277_CR_FIRB	3157001000000005519 1	617997	18050646			TŘINECKÉ ŽELEZÁRNY, a. s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000278_CR_FIRB	3157007C98ILJK5ST356	609769	15886492			UniCredit Leasing CZ, a.s.	CZ	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000279_CR_FIRB	315700EFFOU65ETZ0V16	886003	531766			UNISTAV a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000280_CR_FIRB	3157001000000000135 6	672337	25877950			VÍTKOVICE HEAVY MACHINERY a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000281_CR_FIRB	3157001000000000349 0	710607	26823357			VÍTKOVICE POWER ENGINEERING a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000282_CR_FIRB	3157001000000001503 3	697350	26415623			W.A.G. payment solutions, a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000283_CR_FIRB	5493005KH7FO1T5TMX47	1236614-2			ASG GY Equity	AachenMuenchener Lebensversicherung AG	DE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000284_CR_FIRB	549300JSX0Z4CW0V5023	1319784-3				ADIDAS AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000285_CR_FIRB	549300X1WWPGMS47QQ72	1215807-7			ASG GY Equity	Advocard Rechtsschutzversicherung AG	DE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000286_CR_FIRB	529900SO83U6ISM6DL85	2832395-4	HRA36525B			ALBA Group plc & Co. KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000287_CR_FIRB	529900K9B0N5BT694847	1100627-7			ALV GY Equity	Allianz SE	DE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000288_CR_FIRB	529900C058B9OTVFTU36	2033673-1	HRB98981			ASKLEPIOS KLINIKEN GMBH HAMBURG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000289_CR_FIRB	549300FJWANEIJ25D318	1545974-6				Atlas Copco Energas GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000290_CR_FIRB	529900YNBT62HCUPRG10	1106210-6				AUGUST STORCK KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000291_CR_FIRB	529900 5SHN9ZK7GW242	1124841-6	HRB1775	DE0006766504	NDA GY EQUITY	Aurubis AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000292_CR_FIRB	529900PXZU3YHO6HMD80	1130123-1				Axel Springer SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000293_CR_FIRB	529900AJX4TCPW0QT666	1104883-2				B. Braun Melsungen Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000294_CR_FIRB	529900PM64WH8AF1E917	1102017-9	HRB6000	DE000BASF111	BAS GR EQUITY	BASF SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000295_CR_FIRB	529900XMQYET3NBF2363	2192515-1	HRB101375	DE0005168108	B5A GY EQUITY	Bauer AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000296_CR_FIRB	549300J4U55H3WP1XT59	1109561-9			BAYN GY EQUITY	Bayer AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000297_CR_FIRB	YEH5ZCD6E441RHVHD759	1103190-3			BMW GY EQUITY	Bayerische Motoren Werke AG [BMW AG]	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000298_CR_FIRB	529900SM0FDLLYATXU36	1103233-1				BAYWA AKTIENGESELLSCHAFT	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000299_CR_FIRB	529900IBUUGXAR1EGE533	1103821-3			BTG GR EQUITY	Bertelsmann SE & Co. KGaA	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000300_CR_FIRB	529900H0HULEN2BZ4604	1114115-7	BWMAHRB710296		GBF GY Equity	Bilfinger SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000301_CR_FIRB	529900XBEZ2EYI9ZOV89	3010079-6				BMG Rights Management GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000302_CR_FIRB	529900FOTM78R9Q9NY89	1163617-2	HRB75534		2340173Z GR EQUITY	BOSCH UND SIEMENS HAUSGERATE GMBH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000303_CR_FIRB	NNROIXVWJ7CPSR27SV97	2926464-5			BNR GY EQUITY	Brenntag AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000304_CR_FIRB	529900OQDCYXCLQOAY53	1105482-2				Burda Gesellschaft mit beschränkter Haftung	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000305_CR_FIRB	5299000XH7YX33IJZP65	2730972-3				CARL ZEISS AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000306_CR_FIRB	529900 76MX7KD2XYCH67	1111099-6	HRB9517	DE000CLS1001	CLS1 GY EQUITY	Celesio AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000307_CR_FIRB	529900O4ND7T8ABIXF67	1235957-6				Claas Kommanditgesellschaft auf Aktien mbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000308_CR_FIRB	529900A7YD9C0L1XM621	1106273-4	HRB3527	DE0005439004	CON GY EQUITY	CONTINENTAL AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000310_CR_FIRB	529900 7VZZKH6 5OCN774	2781995-2				Cronimet Holding GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000311_CR_FIRB	529900 8ODF4EFHRDG60	2402196-6	HRB8957		7097181Z GR EQUITY	CWS-boco International GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000312_CR_FIRB	529900 5LEM60UYKU5235	1106512-5				DACHSER Group SE & Co. KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000313_CR_FIRB	529900R27DL06UVNT076	2344103-3	HRB19360		DAI GR EQUITY	Daimler AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000314_CR_FIRB	5299006S0UKN6D9ZP412	2451917-5				DB NETZ AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000315_CR_FIRB	529900I2DLZPTFPENJ05	1106744-4				DEHNER GMBH & CO KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000316_CR_FIRB	529900SA2ZEP6AP7KM81	2537834-0			ANN GF Equity	Vonovia SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000317_CR_FIRB	529900635231N13HU4E98	1818189-1	HRB 50000B		DBHN GR EQUITY	DEUTSCHE BAHN AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000318_CR_FIRB	529900PH63HYJ86ASW55	1107110-7	HRB2168		LHA GY EQUITY	DEUTSCHE LUFTHANSA AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000319_CR_FIRB	529900 63W8KQHQMF4M43	2623414-6			DPW GF Equity	Deutsche Post Finance B.V.	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000320_CR_FIRB	529900ITHU5Y51F1S257	1107106-5				DEUTSCHE SPARKASSEN LEASING AG & CO KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000321_CR_FIRB	549300V9QSIG4WX4GJ96	2185287-6	HRB6794		DTE GY EQUITY	DEUTSCHE TELEKOM AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000322_CR_FIRB	529900KSWLV9JYE7NC83	2095980-5	HRB34977			DFS Deutsche Flugsicherung GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000323_CR_FIRB	529900QTO8D2QK2TJG32	1107340-0				Diehl Stiftung & Co. KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000324_CR_FIRB	529900Y1AT9MQF6UYT42	2836050-1	HRB 203044			DMK DEUTSCHES MILCHKONTOR GMBH BREMEN	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000325_CR_FIRB	529900YZNQ3MUUZ02M47	1117002-4	HRB242			Douglas Holding AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000326_CR_FIRB	5299004W7VTLPROHR533	1125242-6	HRA8242			DR AUGUST OETKER KG BIELEFELD	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000327_CR_FIRB	529900EWEX125AULXI58	3008027-9			PAH3 GY EQUITY	Dr Ing HCF Porsche AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000328_CR_FIRB	549300SUFVHY0PPNKD75	1107708-8	HRB7903HL	DE0005550602	DRW3 GY EQUITY	Drägerwerk AG & Co. KGaA	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000329_CR_FIRB	52990076FKBR9THZ8C62	2779318-1				DYWIDAG-Systems International GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000330_CR_FIRB	529900Z8W8S8J1P7U364	1105067-1	HRA9905			E BREUNINGER GMBH CO STUTTGART	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000331_CR_FIRB	Q9MAIUP40P25UFBFG033	1134262-3	HRB22315		EOAN GY EQUITY	E.ON SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000332_CR_FIRB	529900 0MT7P9STUCL908	1137158-0				Ed. Züblin Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000333_CR_FIRB	529900JSFZ4TS59HKD79	2331844-7			EBK GR EQUITY	Energie Baden-Wurttemberg AG [EnBW]	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000334_CR_FIRB	549300OQ94C7KRGGC351	2177540-8			ASG GY Equity	Envivas Krankenversicherung AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000336_CR_FIRB	41GUOJQTALQHLF39XJ34	1518676-0			154407 Z GR EQUITY	Evonik Industries AG (Evonic)	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000337_CR_FIRB	529900L64X6KZZW19R71	1108854-9			4501Z GR EQUITY	EWE AG [Energieversorgung Weser-Ems]	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000338_CR_FIRB	529900D7N2PTTZWFWN57	2579145-0				F.S. Fehrer Automotive GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000339_CR_FIRB	529900EI7R9SCEJP4T76	1109776-3	003110270000005			FERROSTAAL GMBH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000340_CR_FIRB	529900WBP9HFX10RKB30	1110203-5				FLUGHAFEN MUNCHEN GMBH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000341_CR_FIRB	529900VHM89GUAJ1RK35	1114926-7	HRB25		1048Z GR EQUITY	FRANZ HANIEL & CIE GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000342_CR_FIRB	5299001ERX0K101ZUL40	1110198-7				FRAPORT AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000343_CR_FIRB	XDFJ0CYCOO1FXRFTQ551	1110492-4	HRB11852	DE0005785604	FRE GY EQUITY	FRESENIUS SE & CO. KGAA	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000344_CR_FIRB	5299006NS9FCLFHZVL76	1578686-6	HRB714579			Freudenberg SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000345_CR_FIRB	529900KXMB40SPYJD743	2052428-6	HRB 36569 B		7013717Z GR EQUITY	GAZPROM Germania GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000346_CR_FIRB	549300PHUU0ZZWO8EO07	1122951-5			GEA GR EQUITY	GEA Group AG [Global Engineering Alliance]	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000347_CR_FIRB	529900JGEOQMCDYOK785	1135188-9				Gelsenwasser AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000348_CR_FIRB	529900F916IVP0TJZK88	1051383-6	HRA11722			GEORG VON HOLTZBRINCK GMBH CO KG STUTTGART	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000349_CR_FIRB	5299006GD4UWSYZOKC28	2877346-3	HRB56040		GXI GY Equity	Gerresheimer AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000350_CR_FIRB	529900OJM5EX75OD8032	1113335-2				Getreide-Aktiengesellschaft vorm.P.Kruse-Chr.Sieck	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000351_CR_FIRB	529900K6BWO03KP4GU58	1113443-4				Giesecke & Devrient Gesellschaft mit beschränkter Haftung	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000352_CR_FIRB	529900J0V7C8Z8MLN980	2943243-2				Gigaset Communications GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000353_CR_FIRB	529900LPAX2H9S4NKU05	1215951-3				Gothaer Finanzholding AG	DE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000354_CR_FIRB	529900F4P4RV4Z50PI82	1114066-2	HRB527			GROSSKRAFTWERK MANNHEIM AG MANNHEIM	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000355_CR_FIRB	HD52L5PJVBXJUUX81539	2294348-4			HPL GR EQUITY	Hapag-Lloyd AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000356_CR_FIRB	5299007CE1VJWKM99H49	1130882-2	HRB 2680 KI		4729Z GR EQUITY	Hauptgenossenschaft Nord AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000357_CR_FIRB	529900MKHOFQI4A0XC48	2873755-9				HAWE Hydraulik SE	DE	Large corporate sample	non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000358_CR_FIRB	529900221O7L9199GO56	2588017-0				HDI Versicherung AG	DE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000359_CR_FIRB	529900755OZXM37H4975	1115355-8				Heckler & Koch GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000360_CR_FIRB	LZ2C6E0W5W7LQMX5ZI37	1126630-1	HRB 330082	DE0006047004	HEI GY EQUITY	HEIDELBERGCEMENT AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000361_CR_FIRB	529900ZM98OISTG16932	1115394-7			HDD GY Equity	Heidelberger Druckmaschinen AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000362_CR_FIRB	529900P1X4ADJFWIY024	1135805-8			2550Z GR EQUITY	Hella KGaA Hueck & Co	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000363_CR_FIRB	52990027B9ARY5AC8476	1115622-1				HELM AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000364_CR_FIRB	549300VZCL1HTH4O4Y49	1115688-2	HRB4724	DE0006048408	HEN3 GY EQUITY	HENKEL AG & CO. KGAA	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000365_CR_FIRB	549300TEO7JOPWXHBJ27	1740986-3	HRB3364			Heraeus Holding GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000366_CR_FIRB	529900BVZYMVDRRSXY68	1306869-7	HRB390485		3540636Z GR EQUITY	HERRENKNECHT AKTIENGESELLSCHAFT	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000367_CR_FIRB	529900O7US4NP0J6XD12	1179777-6				HETTICH HOLDING GMBH & CO OHG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000368_CR_FIRB	529900Y25S8NZJYTT924	1116241-9			HOT GY EQUITY	Hochtief AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000369_CR_FIRB	529900 8WW5 3GLXRORN29	1350826-2	HRB2311		HBM GY Equity	Hornbach-Baumarkt-AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000370_CR_FIRB	529900LFVU534EBRXD13	1104693-5				HUGO BOSS AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000371_CR_FIRB	TSI2PJM6EPETEQ4X1U25	2443536-4			IFX GY Equity	Infineon Technologies AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000372_CR_FIRB	529900FFRTWZQXTTUB07	1193155-7			7573220Z GR EQUITY	Intersnack Knabber-Gebäck GmbH & Co. KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000373_CR_FIRB	529900DJMOF0DTSWHO38	2850239-1	HRB40163			JUWI AG WÖRRSTADT	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000374_CR_FIRB	529900YURAYD4IJX2J91	1128982-4	HRB2669		SDF GY Equity	K+S Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000376_CR_FIRB	529900WFRVF4SQ2EV734	1121308-9	HRA102851		509821Z GR EQUITY	Kaufland Stiftung & Co. KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000377_CR_FIRB	529900CQ31CN6GV5LL52	2821686-9	NRWDUHRB20486		KCO GY Equity	Kloeckner & Co. S.E.	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000378_CR_FIRB	529901GRROOZ25YZT52	1130169-4				Knorr-Bremse AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000379_CR_FIRB	529900IQ90WSXBWSTD78	1131272-5				KOENIG & BAUER AKTIENGESELLSCHAFT	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000380_CR_FIRB	529900LUYJ0V8SOOT260	1173404-3	HRA4415		3612759z gr equity	KRAFTVERKEHR NAGEL GMBH & CO. KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000381_CR_FIRB	529900MAU9591GT2S236	2849255-1				KraussMaffei Technologies GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000382_CR_FIRB	529900NY2GSZWWUBW049	1120219-9				KRONES Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000383_CR_FIRB	529900BVAET534PD7C28	1119133-5	HRB21016	DE0006292006	KSB3 GY EQUITY	KSB Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000384_CR_FIRB	529900VPRFDDIN7BE119	1117324-2	HRB22709		IWKG IX Equity	KUKA AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000385_CR_FIRB	529900FR2K4P9L9XLV21	1119187-1				KWS SAAT SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000386_CR_FIRB	529900PTLRE72EMYIJ77	24511 86-7	HRB53652		LXS GF Equity	Lanxess AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000387_CR_FIRB	5299002HNCMIUBHOMK35	11212 23-0	HRB202	DE000 5408 884	LEO GY EQUITY	Leoni AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000388_CR_FIRB	529900EW0ZH7KAZ11H71	1797294-4				Lidl Stiftung & Co. KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000389_CR_FIRB	WTV8QGD5UD7MMD4HS345	1121375-8			LIN GY Equity	Linde AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000390_CR_FIRB	529900SL1W4KHVE18T81	1121582-9				LOHMANN + Co. AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000391_CR_FIRB	529900 98TR1QJBWIYG58	1147145-5				MAHLE GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000392_CR_FIRB	5299001 8UPG26YRFSM46	1122332-8	HRB179426	DE000 5937 007	MAN GR EQUITY	MAN SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000393_CR_FIRB	5299009Z8B0YE4ECMJ92	1044964-3				Media-Saturn Holding GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000394_CR_FIRB	5299009WLGROB3HKM878	1522457-9				MEGGLE AKTIENGESELLSCHAFT	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000395_CR_FIRB	529900OAREIS0MOPTW25	2198479-4	HRB6164		MRK GF Equity	Merck KGaA	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000396_CR_FIRB	529900 1X9L42HXEBCZ51	1188960-7				Ceconomy AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000397_CR_FIRB	529900ZYVEIYJRO6TG34	3328361-5				Meyer Werft GmbH & Co. KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000398_CR_FIRB	213800E45LWMBVNF3R85	3052190-0	NRWGRHRB8959		MNDI LN Equity	Mondi Consumer Packaging International AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000399_CR_FIRB	529900807L67JY81RD65	2755947-5			MTX GY Equity	MTU Aero Engines AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000400_CR_FIRB	529900ISR2VNZV1C0T93	1182822-5				MVV Energie AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000401_CR_FIRB	529900UXIUW801PQDI37	2597701-8				N-ERGIE AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000402_CR_FIRB	529900HVDYCUWVD0OE76	2551585-9				NORDEX SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000403_CR_FIRB	549300UH52ZS8O00MO03	1125476-0				Osram GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000404_CR_FIRB	529900LMI5FN0KFOE272	1125552-8	HRA62024		OTVR GR EQUITY	OTTO (GMBH & CO.KG)	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000405_CR_FIRB	529900EL1X8Z8PQ6CU28	2593300-3				PAPIERFABRIK PALM GMBH & CO.KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000406_CR_FIRB	529900HT3KJHBHNHDT64	1397102-3	HRB6100		259743Z GR EQUITY	PERI GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000407_CR_FIRB	529900 37VWJGYKGP9877	1131747-6	HRA3551		2590Z GR EQUITY	PHOENIX Pharmahandel GmbH & Co KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000408_CR_FIRB	529900 8XQJHPTOF8R354	2696731-5	241336g		661074Z GR EQUITY	Porsche Corporate Finance GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000409_CR_FIRB	529900NY0WWQUKOMWQ37	2399699-4			PSM GY EQUITY	ProSiebenSat 1 Media SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000410_CR_FIRB	529900Z5KBA9KJP6EK09	1196360-0				R+V Versicherung AG	DE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000411_CR_FIRB	5299001OU9CSE29O6S05	1127893-4			RHM GY EQUITY	Rheinmetall AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000412_CR_FIRB	529900F0LT5OP4SV6122	1104684-4				Robert Bosch GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000413_CR_FIRB	529900BZ1C5S5WQENF25	2820967-4	HRB721056			ROLLS ROYCE POWER SYSTEMS AG FRIEDRICHSHAFEN	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000414_CR_FIRB	529900GB7KCA94ACC940	2531238-0	HRB14525	DE0007037129	RWE GY EQUITY	RWE AKTIENGESELLSCHAFT	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000415_CR_FIRB	529900Q55R06C5T8NO26	1128992-3	HRB8372		7015557Z GR EQUITY	Salzgitter Mannesmann Handel GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000416_CR_FIRB	529900D6BF99LW9R2E68	1308819-0			SAP GY EQUITY	SAP SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000417_CR_FIRB	529900JL0HDVGZMUJF32	3043578-8				IHO Verwaltungs GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000418_CR_FIRB	529900D8QMD1LL0E2393	2800313-5				Schletter GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000419_CR_FIRB	529900DG0F6AGQAP6N55	1131407-7	5523483I			SCHOLZ Holding GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000420_CR_FIRB	5299009QTM3SJL9BNR19	2209676-2				Schott AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000421_CR_FIRB	529900ZCRUJ3J5PYWX81	2577577-6			RPW GR EQUITY	SENVION GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000422_CR_FIRB	529900381B31TYK07X63	1129569-8			SGL GY Equity	SGL Carbon SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000423_CR_FIRB	W38RGI023J3WT1HWRP32	1129508-6	HRB12300B		SIE GY EQUITY	Siemens Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000424_CR_FIRB	529900M1LIO0SLOBAS50	1532176-3	HRB1562	DE0003304002	SOW GY EQUITY	Software AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000425_CR_FIRB	549300WM0X4AUT710770	3278292-2				Springer Science+Business Media Deutschland GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000426_CR_FIRB	529900FMTT1MH0P0D110	1473528-6				STADA Arzneimittel Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000427_CR_FIRB	549300YTRYZPM57T3319	1132051-2				STADTWERKE HANNOVER AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000428_CR_FIRB	529900QOJGJ2975GD560	2971375-7				Stahlgruber Otto Gruber AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000429_CR_FIRB	5299003M4PGUGL48LS74	3094881-4				Styrolution Group GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000430_CR_FIRB	529900Y2V1QWBDCBT818	2653119-4				Südwestdeutsche Medien Holding GmbH	DE	Large corporate sample	non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000431_CR_FIRB	52990058QNB101D40S72	1130211-4			SZU GY EQUITY	Südzucker AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000432_CR_FIRB	529900D8216R9601CF26	2819960-2	HRB200436			SYMRISE AG HOLZMINDEN	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000433_CR_FIRB	529900P710MOUBKZDL27	2269857-5	HEESHRB85143			Techem GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000434_CR_FIRB	529900COI81IT9N2Y682	3009289-4	HRB180660			THÜGA HOLDING GMBH + CO KGAA MÜNCHEN	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000435_CR_FIRB	549300UDG16DOYUPR330	2411649-3	HRB9092	DE0007500001	TKA GR EQUITY	THYSSENKRUPP AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000436_CR_FIRB	529900JBK6KNC4HSW032	1672825-5				Tönnies Holding GmbH & Co. KG	DE	Large corporate sample	non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000437_CR_FIRB	529900J21AYVJLL2XMK94	2182800-9	HRB16654		7010965Z GR EQUITY	TRIMET ALUMINIUM SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000438_CR_FIRB	529900SL2WSPV293B552	1126744-0			TUI1 GY EQUITY	TUI AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000439_CR_FIRB	3VEKWPJHTD4NKMBVG947	2353095-9				United Internet AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000440_CR_FIRB	XQMNIROSQAS7Y9TT7197	2515082-2	NRWKOHRA24116		LBTYA UW Equity	Unitymedia Hessen GmbH & Co. KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000441_CR_FIRB	529900I1IDJLEXFUYN67	3340688-5				WELTBILD GMBH & CO. KG, AUGSBURG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000442_CR_FIRB	529900AGED6PJE9AVL37	3185940-8				Vier Gas Transport GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000443_CR_FIRB	529900233 38VFV5AIN59	1134669-9	HRA3389			VIESSMANN WERKE GMBH CO KG ALLENDORF	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000444_CR_FIRB	W24EDTPHEV8NJOD4EA29	1627667-7				VNG-Verbundnetz Gas Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000445_CR_FIRB	529900 4TYSI0Z73QUE46	1227804-0	HRB725621			Voith GmbH & Co. KGAA	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000446_CR_FIRB	529900NNUPAGGOMPXZ31	1134796-0			VOW3 GY EQUITY	Volkswagen AG [VW]	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000447_CR_FIRB	0NURKC5Q3CJYZPPK5046	1134904-0				WACKER CHEMIE AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000448_CR_FIRB	529900KKY5IMBX35M241	2679160-8	HRB7736			Wasser und Gas Westfalen GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000449_CR_FIRB	529900KQ44OJDIDU6J81	1135571-6				WEPA Hygieneprodukte GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000450_CR_FIRB	5299006E92R0717GXP27	3189637-6	HRA16706		0892272D GR EQUITY	WINGAS GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000451_CR_FIRB	529900A81X4KL0YUTH71	2543621-3			WDI GY Equity	Wirecard AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000452_CR_FIRB	529900CAYOWB8YIG7X25	1136858-6				ZF FRIEDRICHSHAFEN AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000453_CR_FIRB	549300D2K6PKKKVNN773		22756214	DK0010244425	MAERSKB DC EQUITY	A.P.Møller-Mærsk A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000454_CR_FIRB			63965812			A/S SCHOUW & CO	DK	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000455_CR_FIRB	549300ADWYS7RRJ8BG19		14244441			Aalborg Portland A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000456_CR_FIRB	549300Y047DQV30CKT47		49723911			ABENA HOLDING A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000457_CR_FIRB	549300PLP6WVTICKLD32		10526949			ALM. BRAND FORSIKRING A/S	DK	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000458_CR_FIRB	529900IJ6T4P1O10R377		25313763			ARLA FOODS A.M.B.A	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000459_CR_FIRB			25511484			Atea A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000460_CR_FIRB	213800KB128IK92MCD10		44782510			AVK Holding A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000461_CR_FIRB	2138009LJ6FGTV868W59		22069519			BYGMA GRUPPEN A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000462_CR_FIRB	549300SY1427 84DMWN61		25508343	DK0010181676	CARLB DC EQUITY	Carlsberg Breweries A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000463_CR_FIRB			27626904			Catering Engros A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000464_CR_FIRB	213800JF2XSR5NXGL660		12760043			Cheminova A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000465_CR_FIRB	549300MKPW8ZF3E8MW37		28318677			Chr. Hansen Holding A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000466_CR_FIRB	213800AWZ8U3FVALJO26		26259495			Coop Danmark A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000467_CR_FIRB	213800UW822WLK2HZF47					Copenhagen Airports Denmark ApS	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000468_CR_FIRB	529900BWY373HVUNIC90		28527411			Dagrofa ApS	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000469_CR_FIRB			13878595			Dagrofa S-Engros A/S (Foodservice)	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000470_CR_FIRB	213800FJJH5XFNFIAK90		23256118			Damstahl A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000471_CR_FIRB	549300712KABJNYPD639		20165715			DANFOSS A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000472_CR_FIRB			59789317			Danish Agro A.M.B.A	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000473_CR_FIRB	213800 63C9WS18D6WJ21		26121264			Danish Crown A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000474_CR_FIRB	213800 7QUZXQLFGCSV45		24246930			DANSK LANDBRUGS GROVVARESELSKAB A	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000475_CR_FIRB	549300FQY6MX8USM0112		35954716		4166777Z DC EQUITY	Dansk Supermarked A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000476_CR_FIRB	549300JUFTJMOTC28B39		28113951			Danske Commodities A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000477_CR_FIRB	213800ZCQ8X5QYJWVQ60		42344613			Det Danske Hedeselskab	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000478_CR_FIRB	549300JZVW1Y1UZ5UK38		14194711			DFDS A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000479_CR_FIRB	W9NG6WMZIYEU8VEDOG48		36213728			DONG Energy A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000480_CR_FIRB	529900X41C0BSLK67H70		58233528	DK0060079531	DSV DC EQUITY	DSV A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000481_CR_FIRB	213800K83X1E9HF1MD69		55828415			DT Group A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000482_CR_FIRB	529900C0U279ORGJC950		45349918			Ecco Sko A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000483_CR_FIRB	213800Z47P2HZJKJSK23		75272014			EGM. INT. HOLD A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000484_CR_FIRB	549300JN1F17UXJMM315		17225898			ENERGI DANMARK A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000485_CR_FIRB	52990033X050CWGDW1Z87					Energinet.dk SOV	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000486_CR_FIRB	213800MXXDGQ3ITPXI41		58180912	DK0010234467		FLSMIDTH & CO. A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000487_CR_FIRB	54930003 6WZGCBDPDZ92					GF-Forsikring A/S (Unsolicited Ratings)	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000488_CR_FIRB	549300 6R4KC2OI5D3470		56759913			H. Lundbeck A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000489_CR_FIRB	213800HTGI1CTA7CKP20		34728712			Hedegaard A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000490_CR_FIRB	213800NLXK98F6PC2R37					ISS A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000491_CR_FIRB	549300RJPHN847476O42					J. LAURITZEN A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000492_CR_FIRB	549300 32G32N1F8JBV10					KIRKBI INVEST A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000493_CR_FIRB	UGKYQUOFW6QSIS3P4P93		47458714		LEGO DC EQUITY	LEGO System A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000494_CR_FIRB	52990077KVK7QCK2NG31		56759514			LEO PHARMA A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000495_CR_FIRB	529900B5B2U7TIJN7757					MONJASA A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000496_CR_FIRB	213800WNLA5AH3U4W167		12562233			MT HØJGAARD A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000497_CR_FIRB	549300UQ0QRC1KXGRE08		20293195			NEAS Energy A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000498_CR_FIRB			10845858			Nellemann Holding A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000499_CR_FIRB	529900197LKWCEQ0NL18		62725214			NKT HOLDING A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000500_CR_FIRB	213800 7XB7AUOGS4N159		11142141			NORDIC SEAFOOD A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000501_CR_FIRB	213800SON7KF6M74P542		81203113			Nordisk Dæk Import A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000502_CR_FIRB	549300DAQ1CVT6CXN342				NOVOB DC Equity	Novo Nordisk A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000503_CR_FIRB	529900T6WNZXD2R3JW38		10007127			NOVOZYMES A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000504_CR_FIRB	213800LALFCP5FJXW153		62497718			Nowaco A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000505_CR_FIRB	213800PRY3GUP6B5GG04		39170418			OKA.m.b.A.	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000506_CR_FIRB	213800RE7TE67AUCJS21		11369677			Polar Seafood Denmark	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000507_CR_FIRB	213800QRC7LNX935OZ09		54879415			Rockwool International A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000508_CR_FIRB			42997811			SANISTÅL A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000509_CR_FIRB	549300M5XVDYG4I7CC28		14049673			Scan Global Logistics	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000510_CR_FIRB	529900 3KG4JS99TRML67		31080185			SCANDINAVIAN TOBACCO GROUP A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000511_CR_FIRB	529900N96EOVRB114D28		14773908	DK0060228559	TDC DC EQUITY	TDC A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000512_CR_FIRB	549300ZSIJREG4GDWJ45					Topdanmark A/S	DK	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000513_CR_FIRB	213800A5UXABGUQ3PX11		22460218			TORM A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000514_CR_FIRB	213800BIA518OPBER229					Tryg Forsikring A/S	DK	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000515_CR_FIRB	213800O8J7U9F8Q8VQ80					Tryg Garantiforsikring A/S	DK	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000516_CR_FIRB			14003606			Tulip Food Company A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000517_CR_FIRB	549300 26SJ2OBLO6M470		25481968			Verdo A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000518_CR_FIRB	549300DYMC8BGZZC8844		0031117146000 5			VESTAS WIND SYSTEMS A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000519_CR_FIRB	213800RM6L9LN78BVA56		71186911			WILLIAM DEMANT HOLDING A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000520_CR_FIRB	549300504 4RTLQ5RZU70					Eesti Energia AS	EE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000521_CR_FIRB	549300YENFNR57ZJ3X76					ABENER ENERGIA S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000522_CR_FIRB	8ZQH7RR6DBQZIX8PEQ84	ESA41002288	A41002288		ABGJP SM EQUITY	ABENGOA S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000523_CR_FIRB	549300GKFVWI02JQ5332	ESA08209769	A08209769		ABE SM EQUITY	ABERTIS INFRAESTRUCTURAS SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000524_CR_FIRB	959800201400058000 00				ANA SM EQUITY	ACCIONA ENERGIA S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000525_CR_FIRB	959800201400055586 65	ESA28004885	A28004885		ACS SM EQUITY	Actividades de Construccion y Servicios SA |ACS Group|	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000526_CR_FIRB	213800NKU21ZN7P7RT54	ESA84409408	A84409408		AMS SM EQUITY	Amadeus IT Group SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000527_CR_FIRB		ESA26019992	A26019992		046 8005 D SM EQUITY	AQUALIA GESTION INTEGRAL DEL AGUA S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000528_CR_FIRB	959800201400054919 29		A78839271		A 3M	ATRESMEDIA CORPORACION DE MEDIOS DE COMUNICACION S.A.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000529_CR_FIRB	549300MXEGOT8MV1B924	ESA62186556	A62186556		ONO SM EQUITY	CABLEUROPA SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000530_CR_FIRB	549300CGERG48M7P5E96					CENTROS COMERCIALES CARREFOUR S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000531_CR_FIRB		ESA46146387	A46146387		061 2929 D SM EQUITY	COBRA INSTALACIONES Y SERVICIOS SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000532_CR_FIRB		ESA20001020	A20001020		CAF SM EQUITY	CONSTRUCCIONES Y AUXILIAR DE FERROCARRILES (CAF) S.A.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000533_CR_FIRB	959800201400053193 66	ESA48012009	A48012009		OLE SM EQUITY	DEOLEO SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000534_CR_FIRB	549 30063 C6 K2T NFL6H1 0					DISTRIBUIDORA INTERNACIONAL DE ALIMENTACION	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000535_CR_FIRB		ESA15139314	A15139314		DRC SM EQUITY	DRAGADOS S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000536_CR_FIRB	529900U1 P1 JEV71EBO44	ESA28006104	A28006104		4367 465Z SM EQUITY	EADS CONSTRUCCIONES AERONAUTICAS S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000537_CR_FIRB	959800201400053747 53	ESA28017895	A28017895		1082 z sm equity	EL CORTE INGLES S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000538_CR_FIRB	959800201400054912 50		A48027056		ENO	ELECNOR S.A.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000539_CR_FIRB	213800VIN4XHLVFIOE10		A86484334		ENG SQ Equity	Enagas Transportes, S.A.U.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000540_CR_FIRB	549300LHK07F2CHV4X31	ESA28023430	A28023430		ELE SM EQUITY	ENDESA SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000541_CR_FIRB	959800201400057321 98					ESCAL UGS S L	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000542_CR_FIRB	959800201400057579 03	ESA81939209	A81939209		FER SM EQUITY	Ferrovial SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000543_CR_FIRB	959800201400051783 28	ESA28037224	A28037224		FCC SM EQUITY	FOMENTO DE CONSTRUCCIONES Y CONTRATAS SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000544_CR_FIRB	549300CKUXDA0CKRQJ56	ESA80477144	A80477144		GAM SM EQUITY	GAMESA ENERGIA S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000545_CR_FIRB	TL2N6M87CW97055SV098	ESA08015497	A08015497		GAS SM EQUITY	GAS NATURAL S.D.G. S.A.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000546_CR_FIRB	959800201400054843 63	ESB48943864	B48943864		495294Z SM EQUITY	GESTAMP AUTOMOCION S L	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000547_CR_FIRB		ESA58389123	A58389123		GRF SM EQUITY	GRIFOLS S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000548_CR_FIRB	213800OILC5Q9AR63B63		A09092305			Grupo Antolin-Irausa, S.A.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000549_CR_FIRB		ESA84173947	A84173947		1234Z SM EQUITY	GRUPO ISOLUX CORSAN SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000550_CR_FIRB	5QK37QC7NWOJ8D7WVQ45	ESA48010615	A48010615		IBE SM EQUITY	Iberdrola SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000551_CR_FIRB	549300GEL7LRGKK0DG70					Iberia Lineas Aereas de Espana S.A.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000552_CR_FIRB	GGYEFW27TI7Q3C3XB343					INDUSTRIA DE DISEÑO TEXTIL S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000553_CR_FIRB	95980020140005007414					INMOBILIARIA COLONIAL SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000554_CR_FIRB	549300D4HOJHH01LSET81	ESA41694266	A41694266		4516287Z SM EQUITY	INSTALACIONES INABENSA S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000555_CR_FIRB	95980020140005317620					ISOLUX INGENIERIA, S.A.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000556_CR_FIRB	95980020140005606874					IZASA DISTRIBUCIONES TECNICAS S.A.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000557_CR_FIRB	529900S4UWJNVO9LEH81		A60195278		4374129Z	LIDL SUPERMERCADOS S.A.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000558_CR_FIRB	UIUPNLHSQI58ZL7OZJ82		A78346558		MAP SQ Equity	Mapfre Re, Compania de Reaseguros, S.A.	ES	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000559_CR_FIRB	95980020140005021479	ESA79075438	A79075438			MEDIASET ESPAÑA COMUNICACION S.A.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000560_CR_FIRB		ESA78304516	A78304516		MEL SM EQUITY	Melia Hotels International SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000561_CR_FIRB	95980020140005311703					NAVANTIA S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000562_CR_FIRB	95980020140005395317	ESA48010573	A48010573		OHL SM EQUITY	OBRASCON HUARTE LAIN S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000563_CR_FIRB		ESA36603587	A36603587		PVA SM EQUITY	PESCANOVA SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000564_CR_FIRB	549300N94L4D5NDBFG97	ESA28430882	A28430882			PROSEGUR COMPAÑIA DE SEGURIDAD S.A.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000565_CR_FIRB	54930070W8XSY31XK130	ESA78003662	A78003662		REE SM EQUITY	Red Electrica de Espana SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000566_CR_FIRB	BSYCX13Y0NOTV14V9N85		A78374725	ES0273516007	REP GY Equity	Repsol, S.A.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000567_CR_FIRB		ESA08000820	A08000820		DMM XT EQUITY	S A DAMM	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000568_CR_FIRB	549300QHD5DP0GOPGX63					SOVENA ESPANA SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000569_CR_FIRB	213800JEZBUPZKWJGF49	ESA28092583	A28092583		TRE SM EQUITY	TECNICAS REUNIDAS S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000570_CR_FIRB	549300EEJH4FEPDBBR25		KvK 24269798 0000		TEF SM EQUITY	TELEFONICA SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000571_CR_FIRB		ESA08356727	A08356727		TST SM EQUITY	TESTA INMUEBLES EN RENTA S.A.	ES	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000572_CR_FIRB	549300FM9ZJJB5FCS825					TWINS ALIMENTACION SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000573_CR_FIRB	959800201400054621 50	ESA79524054	A79524054		571979Z	URBASER S.A.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000574_CR_FIRB	5299008CBH6EAEH1VZ37	ESA28293348	A28293348			WORLD DUTY FREE GROUP S.A.U.,	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000575_CR_FIRB	743700FHGZEV5UGCB005			FI0009010391	AHL1V FH EQUITY	Ahlstrom Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000576_CR_FIRB	529900Q14KI1SCMJMO82					Bayer Nordic SE	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000577_CR_FIRB	549300ZB0GOVF42KWX33					Cargotec Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000578_CR_FIRB	549300P8N0P6KDGTJ206			XS0946179529	TY2 GS Equity	Citycon OYJ	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000579_CR_FIRB	743700TU2S3DXWGU7H32		0116510-6	XS0973806861	ELA GM Equity	Elisa Corporation	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000580_CR_FIRB	7437006ZZJIF7CUA5518					Fingrid Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000581_CR_FIRB	213800SB6EOB8SSK9W63			FI0009003230	FIA1S FH EQUITY	Finnair Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000582_CR_FIRB	743700BKTW4EQIVKYY42			FI0009000400	FIS1V FH EQUITY	Fiskars Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000583_CR_FIRB	635400IUIZZJIUJSAMF76			FI0009007132	FUM1V FH EQUITY	Fortum Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000584_CR_FIRB	743700 31Y7RK5H88CQ48			FI0009004824	KRA1V FH EQUITY	Kemira Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000585_CR_FIRB	743700OX6HSVMCAHPB95					KESKO OYJ	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000586_CR_FIRB	213800 1CNF45JP5XZK38	1927400-1	HRB57225		KC4 GR EQUITY	Kone GmbH	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000587_CR_FIRB	213800 7FRMWVPUDCMA45			FI0009007835	MEO1V FH EQUITY	Metso Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000588_CR_FIRB	5493009GY1X8GQ66AM14			FI0009013296	NES1V FH EQUITY	Neste Oil Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000589_CR_FIRB	549300A0JPRWG1KJ7U06			FI0009000681	NOK1V FH EQUITY	Nokia Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000590_CR_FIRB	743700YQIO8Y4L4WKR40					Nokian Renkaat Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000591_CR_FIRB	74370061PO7C10E3PA54					Norrlsk Nickel Harjavalta Oy	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000592_CR_FIRB	5493009YRUJJDCFF0R80			FI0009002422	OUT1V FH EQUITY	Outokumpu Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000593_CR_FIRB	549300R0VN9C371W0E07			FI0009014575	OTE1V FH EQUITY	Outotec Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000594_CR_FIRB	743700X6KUJ0Z8GJIF03					POHJOLAN VOIMA OY	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000595_CR_FIRB	743700CIR72J21JZO637					Ramirent Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000596_CR_FIRB	743700XJC24THUPK0S03			FI0009007694	SAA1V FH EQUITY	Sanoma Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000597_CR_FIRB	743700IFQI6W89M11Y95					STOCKMANN OYJ ABP	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000598_CR_FIRB	743700ZP669LKUTZ738				STERV FH EQUITY	Stora Enso Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000599_CR_FIRB	743700LQ48IZBTZN4S52		0196656-0	XS1043513529		Teollisuuden Voima Oyj(TVO)	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000600_CR_FIRB	743700PKLY0671ZIF588					Tikkurila Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000601_CR_FIRB	213800EC6JPW5VU4J9U64			FI0009005987	UPM1V FH EQUITY	UPM-Kymmene Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000602_CR_FIRB	743700G7A9J1PHM3X223			FI0009003727	WRT1V FH EQUITY	Wärtsilä Oyj Abp	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000603_CR_FIRB	549300TLDC3IQX97WU26					Wihuri Packaging Oy	FI	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000604_CR_FIRB	529900M13GM4VSTE6W80					YIT Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000605_CR_FIRB	969500QZC2Q0TK11NV07				ACCP EQUITY	Accor SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000606_CR_FIRB	969500PJMBSFHYC37989				ADP FP Equity	Aeroports de Paris S.A. (ADP)	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000607_CR_FIRB	969500AQW31GYO8JZD66			FR0000031122		AIR FRANCE-KLM	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000608_CR_FIRB	969500MMPQVHK671GT54				AI FP EQUITY	Air Liquide SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000609_CR_FIRB	969500RAZNDFVFATTJ14					ALCATEL LUCENT INTERNATIONAL	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000610_CR_FIRB	969500CCRD8GYW1LG6R54		542019096	FR0000130007	ALU FP EQUITY	Alcatel Lucent S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000611_CR_FIRB	969500TZFFAS8XMVPQ44				ALALF UV Equity	ALCATEL-LUCENT SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000612_CR_FIRB	549300W64S5Q0I46LK20					ALSTOM HOLDINGS SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000613_CR_FIRB	969500 32TUYMW11FB530				ALO FP EQUITY	Alstom SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000614_CR_FIRB	9695007B0RXQCHHTGR34		305207169		AREVA FP EQUITY	AREVA NC	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000615_CR_FIRB	969500 26BLIV09FMSM49				AKE FP EQUITY	Arkema Group SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000616_CR_FIRB					ATO FP EQUITY	Atos Origin SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000617_CR_FIRB	213800U12KWYZEECZ934		572139996		ASF FP EQUITY	AUTOROUTES DU SUD DE LA FRANCE SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000618_CR_FIRB	9695002SV2VP9CU42826				ARR FP EQUITY	Autoroutes Paris-Rhin-Rhone SA [APRR]	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000619_CR_FIRB	F5WCUMTUM4RKZ1MAIE39					AXA SA	FR	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000620_CR_FIRB	969500MOCLNQFNZN0D63		572015246		EN LI Equity	BOUYGUES SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000621_CR_FIRB	969500T7L0TN7BAROX36				CAP FP EQUITY	Cap Gemini Sogeti SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000622_CR_FIRB	549300B8P6MUJ1YWTS08				CA FP EQUITY	Carrefour SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000623_CR_FIRB	969500VHL8F83GBL6L29		554501171	FR0000125585	CO FP EQUITY	CASINO GUICHARD - PERRACHON	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000624_CR_FIRB	9695001K81BDUET02H66				CGM FP EQUITY	Cegedim SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000625_CR_FIRB	969500FCVQ5SLAAUJV59				GA S1 Equity	CGG	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000626_CR_FIRB	9695000WESYQMQ1F2C272					CHRISTIAN DIOR	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000627_CR_FIRB	969500BZJ49IICIBZZ08					CMA CGM S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000628_CR_FIRB	969500QKVPV2H8UXM738				CNP FP Equity	CNP Assurances	FR	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000629_CR_FIRB	213800CP8292W9E8LJ69		552115891		DG FP Equity	Cofiroute	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000630_CR_FIRB	969500DZBBMYHB8NAM93		552025314	FR0000121634	RE FP EQUITY	COLAS SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000631_CR_FIRB	NFONVGN05Z0FMN5PEC35				SGO FP EQUITY	Compagnie de Saint-Gobain SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000632_CR_FIRB	549300SOSI58J6VIW052				ML FP EQUITY	Compagnie Generale des Etablissements Michelin SCA [CGEM]	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000633_CR_FIRB	969500D8BWYH453FLN28					CRISTAL UNION	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000634_CR_FIRB	85OKW2SW05RZFQS1W718				JJ FP EQUITY	Crown European Holdings SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000635_CR_FIRB	969500H6VMRN7AY1ZU14		441133808		85117Z FP EQUITY	DCNS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000636_CR_FIRB	9695006LOD5B2D7Y0N70				EDEN FP Equity	Edenred S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000637_CR_FIRB				FR0000130452	FGR FP EQUITY	Eiffage SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000638_CR_FIRB	549300X3UK4GG3FNMO06			FR0010242511	EDF FP EQUITY	Electricite de France SA [EDF]	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000639_CR_FIRB	9695001HM58510NEI780		380543678			Elior	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000640_CR_FIRB	549300LUH78PG2MP6N64					Eramet SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000641_CR_FIRB	549300M3VH1A3ER1TB49		712049618	FR0000121667	EI FP EQUITY	ESSILOR INTERNATIONAL	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000642_CR_FIRB	529900HC20ELW4B6X130					Euler Hermes France	FR	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000643_CR_FIRB	52990087UKA0U2TO8412					AIRBUS HELICOPTERS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000645_CR_FIRB	549300MCOOY1V7P2PG30				ETL FP Equity	Eutelsat S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000646_CR_FIRB	9695000WASBF8AZP8TC02		323288563	FR0000053142	LEY FP EQUITY	FAIVELEY TRANSPORT	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000647_CR_FIRB	969500F0VMZLK2IULV85			FR0000121147	EO FP EQUITY	Faurecia S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000648_CR_FIRB	969500UPKU9VF8XAEU18		775625767		1044Q FP EQUITY	FINANCIERE AGACHE SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000649_CR_FIRB	969500P8M3W2XX376054					Fonciere des Regions	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000650_CR_FIRB	9695000MCOONR8990S771				FTE FP EQUITY	France Telecom SA / Orange SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000651_CR_FIRB	5493005GNGE7UFJC1L03				FBEL FP EQUITY	Fromageries Bel SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000652_CR_FIRB	9695000YWO65OHPVAHN71					GALERIES LAFAYETTE	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000653_CR_FIRB	LAXUQCHT4FH58LRZDY46			FR0010208488	GSZ FP EQUITY	GDF Suez SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000654_CR_FIRB	529900710OJCYZX6IL07					GEA Batignolles Technologies Thermiques SAS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000655_CR_FIRB	9695003E4MMA101BTR26		592014476			Gecina	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000656_CR_FIRB	9695004TMMZ3JBKJO332		377791967		UG FP Equity	GIE PSA Tresorerie	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000657_CR_FIRB	969500ASEC557H5A4F22		476180625			Groupe Auchan S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000658_CR_FIRB	969500KMUQ2B6CBAF162				BN FP EQUITY	Groupe Danone SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000659_CR_FIRB	969500O3KMCBQT8KGK58					Groupe Soufflet SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000660_CR_FIRB	969500FY5T5MLH4G9A95				RIA FP EQUITY	Groupe Steria SCA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000661_CR_FIRB	969500LYSYS0E800SQ95		408168003			Holding Bercy Investissement SCA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000662_CR_FIRB	9695001JQVK40XEORU25		495137077			HOLDING D'INFRASTRUCTURES DES METIERS DE L'ENVIRONNEMENT	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000663_CR_FIRB	969500UDH342QLTE1M42		58207494 4	FR0000035081	ICAD FP EQUITY	ICADE	FR	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000664_CR_FIRB	969500FZ9BTRZS3JNB97		342376332	FR0004035913	ILD FP EQUITY	ILIAD	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000665_CR_FIRB	549300 75MZSSIB2TGC64		449354224	FR0000120859	NK FP EQUITY	IMERYS S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000666_CR_FIRB	969500 2OY2X3 5E9X8W87					Ipsos SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000667_CR_FIRB	549300ORN5E1P46ATH26		440413730		IT IM Equity	Itakementi Finance S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000668_CR_FIRB	969500 9KV7 AFPDE15S30				DEC FP EQUITY	JCDecaux SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000669_CR_FIRB	549300VGEJKB7SVUZK78		552075020		PP IM Equity	Kering S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000670_CR_FIRB	969500PB4U31KEFHZ621		780152914			Klepierre S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000671_CR_FIRB	969500L0T1 6HX3R78I761					La Mondiale	FR	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000672_CR_FIRB	969500 00YG7TR7PAP0L59				222691Z FP EQUITY	La Poste [France]	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000673_CR_FIRB	969500O558W10MK2JF76					Labco SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000674_CR_FIRB	549300DNNL29KCEPRZ85			FR0000120537	LG FP EQUITY	Lafarge SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000675_CR_FIRB	969500VX2NV2AQQ65G45				MMB FP EQUITY	Lagardere SCA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000676_CR_FIRB	969500TJLHIZLFRWEQ48			FR0010307819	LR FP EQUITY	Legrand	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000677_CR_FIRB	969500C0B8YR7HT3OM14				221202Z FP EQUITY	Limagrain SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000678_CR_FIRB	529900J11GG6F7RKVI53			FR0000120321	OR FP EQUITY	L'Oréal	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000679_CR_FIRB	IOG4E947OATN0KJYSD45				MC FP EQUITY	LVMH Moet Hennessy Louis Vuitton SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000680_CR_FIRB					MDCA FP EQUITY	Medica France SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000681_CR_FIRB	969500081CGAXB7YS433		424064707			Mercialys	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000682_CR_FIRB	969500DZ56QVIKRIU954					Monoprix SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000683_CR_FIRB	969500 15FU78G84UIV14				NEX FP EQUITY	Nexans SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000684_CR_FIRB	549300DMQNOND61EVJ13					Novacap SA	FR	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000685_CR_FIRB	969500CDLQKYAR1PT761					NutriXo SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000686_CR_FIRB	969500SHDTSMKBXKKO85					Oberthur Technologies S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000687_CR_FIRB	529900977YPX9J0H5D87			FR0000120693	RI FP EQUITY	PERNOD RICARD S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000688_CR_FIRB	969500TZ5950IT5FPQ42				UG FP EQUITY	Peugeot SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000689_CR_FIRB	969500C0PA29TV19CT55				221410Z FP EQUITY	Picard Surgeles SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000690_CR_FIRB					PP FP EQUITY	Pinault Printemps Redoute SA [PPR]	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000691_CR_FIRB	213800 4KW8BV57III342			FR0000130577	PUB FP EQUITY	Publicis Groupe SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000692_CR_FIRB	969500AI7V5V0J9TOU58				RAL FP EQUITY	Rallye SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000693_CR_FIRB	549 3004V6A3Z027YT216				RCO FP Equity	Remy Cointreau S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000694_CR_FIRB	969500F7JLTX36OUI695			FR0000131906	RNO FP EQUITY	RENAULT S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000695_CR_FIRB	969500VZN4KDEZ14C105		412280737		224063Z FP EQUITY	RESEAU FERRE DE FRANCE	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000696_CR_FIRB	969500N6AVPA51648T62				RXL FP Equity	Rexel SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000697_CR_FIRB	969500FO141C5967KC72					Roquette Freres	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000698_CR_FIRB	969500JRJW0K2ET1UP76		444619258		226514Z FP EQUITY	RTE EDF TRANSPORT SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000699_CR_FIRB	969500UIC89GT3UL7L24				SAF FP EQUITY	Safran SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000700_CR_FIRB	549300E9PC51EN656011		395030844		SAN FP Equity	SANOFI S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000701_CR_FIRB	969500A1YF1XUYYXS284				SU FP EQUITY	Schneider Electric SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000702_CR_FIRB	969500S6ULJ4J17V3752				SCR FP Equity	SCOR SE	FR	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000703_CR_FIRB	969500WP61NBK098AC47				SK FP EQUITY	SEB SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000704_CR_FIRB	969500KDAUM9TYWQTR36		470801168		286575Z FP EQUITY	SOC NATIONALE IMMOBILIERE	FR	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000705_CR_FIRB	9695001CBOG12HXPYM84				SW FP EQUITY	Sodexho Alliance SA [Sodexo]	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000706_CR_FIRB	969500SU38X1SF184325		552028425		QS3 GF Equity	Solocal Group	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000707_CR_FIRB	969500VEVOWR22R2YR86				987657 8Z FP Equity	Sonepar SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000708_CR_FIRB	969500A4MXJ3ESPHK698					SNCF MOBILITES	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000709_CR_FIRB	969500UJ7FMZ37G6N39		572119550		593377Z FP EQUITY	SUCRES ET DENREES	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000710_CR_FIRB	9695002EVBYM5B2OIP31				469937 7Z FP Equity	Tarkett SAS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000711_CR_FIRB	969500NQMNC0PVUY8V74				TEC FP EQUITY	Technip SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000712_CR_FIRB	529900FNDVTQJOVVPZ19				HO FP EQUITY	Thales SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000713_CR_FIRB			542051180	FR0000120271	FP FP EQUITY	TOTAL SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000714_CR_FIRB	969500BWNQ1B0PI06159		492520333			Tyrol Acquisition 2 SAS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000715_CR_FIRB	969500SHQITWXSIS7N89		682024096	FR0000124711	UL NA EQUITY	UNIBAIL RODAMCO SE	FR	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000716_CR_FIRB	549300 6IH2N2WMIBB742				FR FP Equity	Valeo S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000717_CR_FIRB	969500P2Q1B47H4MCJ34				VK FP EQUITY	Vallourec SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000718_CR_FIRB	969500LENY69X51OOT31				VIE FP EQUITY	Veolia Environnement SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000719_CR_FIRB	9695009Y11863TOVDP79					Vicat SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000720_CR_FIRB	213800WFQ334R8UXUG83				DG FP EQUITY	Vinci SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000721_CR_FIRB	969500FU4DRAEVJW7U54				VIV FP EQUITY	Vivendi SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000722_CR_FIRB	969500M98ZMIZYJD5O34		572174035		MF FP Equity	Wendel	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000723_CR_FIRB	969500SFFMS1HH1 1UO32				ZC FP EQUITY	Zodiac Aerospace SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000724_CR_FIRB	549300MJJRPTCHAYW359		7847174			ABP Finance Plc	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000725_CR_FIRB	213800B4XZJ3ZDM7CL47				AFR LN Equity	Afren plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000726_CR_FIRB	213800 3R7TGCSVF27H47		SC177553	GB00B4WQ2Z29	AGK LN Equity	AGGREKO PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000727_CR_FIRB	213800HPMHRN3PT62M97		06279732		0807384D LN EQUITY	AIRTANKER FINANCE LIMITED	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000728_CR_FIRB	DTA07N5U5HK2KC1SCM04		01675285	GB0000282623		AMEC Foster Wheeler plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000729_CR_FIRB	2Y33NQ5FPI8PR8L9QX13		2854310		AML LN Equity	Amlin PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000730_CR_FIRB	213800DL377MH46PDY63		4330322			Anglian Water Services Financing Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000731_CR_FIRB	549300S9XF92D1X8ME43		3564138	GB00B1XZS820	AAL LN EQUITY	Anglo American Plc.	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000732_CR_FIRB	VVT2B791ZZ4U3R6BY589		7876075		AON UN Equity	Aon plc	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000733_CR_FIRB				GB00B15Y0C52		AP ALTERNAT ASSETS	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000734_CR_FIRB	549300F4RYR1DNTO2O39		6137924			Arqiva Financing No. 1 Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000735_CR_FIRB	GBQKSY6W7G0OHCQ8OQ72		293262		ABF LN Equity	Associated British Foods PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000736_CR_FIRB	PY6ZZQWO2IZFZC3IOL08		2723534		ZEG GY Equity	AstraZeneca PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000737_CR_FIRB	YF0Y5B0IB8SM0ZFG9G81		2468686		AV/ LN EQUITY	Aviva Plc	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000738_CR_FIRB	213800TSKOLX4EU6L377		02342138	GB0009697037	BAB LN Equity	Babcock International Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000739_CR_FIRB	8SVCSVKSGDWMW2QHOH83		1470151		BA/ LN EQUITY	BAE Systems Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000740_CR_FIRB	CT4UIJ3TUKGYYHMENQ17		395826	GB0009961622	BBY LN EQUITY	Balfour Beatty plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000741_CR_FIRB	2138006R85VEOF5YNK29		604574		BDEV LN EQUITY	Barratt Developments Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000742_CR_FIRB	213800T2QEV5RXMFI32		00053688	GB00B1FP8915	BBA LN Equity	BBA AVIATION PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000743_CR_FIRB			1480047		BRSN LN Equity	Berendsen Plc [ex-Davis Service Group Plc]	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000744_CR_FIRB					01341460 LN Equity	Best Buy Europe Distributions Ltd	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000745_CR_FIRB	V11V067AJN766PCJJG11		3763515		BG/ LN Equity	BG Energy Holdings Ltd	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000746_CR_FIRB	549300C116EOWV835768		3196209		BLT LN Equity	BHP Billiton Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000747_CR_FIRB	VK07P8T49UYFO085O712		3114356		BMW HB Equity	BMW (UK) Capital plc	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000748_CR_FIRB	213800V93QFW53NB7Y29		1036959			Bodycote International Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000749_CR_FIRB	213800TGK6XXFA2TBO31		3558065			Boparan Holdings Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000750_CR_FIRB	213800M11ELCLQ8VF938		4011660			Bourne Leisure Ltd	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000751_CR_FIRB	549300ZPID4GQRDW1318	110473-9	HRB113611		BP/ LN EQUITY	BP Europa SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000752_CR_FIRB	G1KG0OQD10NOMCMLDZ35		00542515		BP/ LN EQUITY	BP INTERNATIONAL LTD	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000753_CR_FIRB	213800MBRRUVQIONAN53		4578621		BXB AT Equity	Brambles Finance plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000754_CR_FIRB	549300136VSBKI0Q8750		5262170			Brenntag UK Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000755_CR_FIRB	375X9PSJLLOV7F21O626		01777777		IAG LN EQUITY	BRITISH AIRWAYS PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000756_CR_FIRB	213800 1S8 74P3WKNCV04		3407696		BATS LN EQUITY	British American Tobacco Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000757_CR_FIRB	549300IBP32UQZ0KL24		RC000057			British Broadcasting Corporation	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000758_CR_FIRB	RV5B68J2GV3QGMRPW209		621920			British Land Company PLC (The)	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000759_CR_FIRB	2138003TS48MQKF4BZ29		9256967		BSY LN EQUITY	British Sky Broadcasting Group Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000760_CR_FIRB	549300OWFMSO9NYV4H90		01800000		BT/A LN EQUITY	BRITISH TELECOMMUNICATIONS PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000761_CR_FIRB	635400L3NVMYD4BVCI53		5604923		BVIC LN Equity	Britvic PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000762_CR_FIRB			358948	GB00B0744B38	BNZL LN EQUITY	BUNZL PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000763_CR_FIRB	ZIMCVQHUFZ8GVHENP290		2779134			Bupa Finance plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000764_CR_FIRB	213800J3MPR8KO94D535		3458224		BRBY LN Equity	Burberry Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000765_CR_FIRB	213800UL7Z7B6GLBZ213		3314066			C&J Clark Ltd	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000766_CR_FIRB	CMIGEWPLHL4M7ZV0IZ88		2081330		CPI LN EQUITY	Capita Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000767_CR_FIRB	6SNZTEXLR1M5211YYB89				CLLN LN EQUITY	Carillion Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000768_CR_FIRB	4DR1VPDQMHD3N3QW8W95		4039524		CCL LN EQUITY	Carnival Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000769_CR_FIRB	2138001E12GWLLDQQF16		7105905		CPW LN Equity	DIXONS CARPHONE PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000770_CR_FIRB	E26EDV109X6IEPBKVH76		3033654	GB00B033F229	CNA LN EQUITY	CENTRICA PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000771_CR_FIRB	549300IF6EUDVXYQI061		5900853			CEVA Group plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000772_CR_FIRB	213800U9A54VQJ5P2J41		86662		CHG LN Equity	Chemring Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000773_CR_FIRB	213800J2J3TOOI176M73		5212407		CINE LN Equity	CINEWORLD GROUP PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000774_CR_FIRB	213800A41R9NL49E5632		00030470	GB00B07KD360	COB LN Equity	COBHAM PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000775_CR_FIRB	2138008M6MH9OZ6U2T68		4083914		CPG LN EQUITY	Compass Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000776_CR_FIRB	635400 3CVDDPNXREIR29		FC031117			CPUK Finance Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000777_CR_FIRB	4OFD47D73QFJ1T1MOF29		184594		DMGT LN Equity	Daily Mail and General Trust Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000778_CR_FIRB	213800NPR9YDSBO86U08		03162897	GB0002502812		DAIRY CREST GROUP PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000779_CR_FIRB	549300TMMUEIF4NJG110		5448421		DEB LN EQUITY	Debenhams Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000780_CR_FIRB	213800J4UVB5OWG8VX82		3369634		DPH LN Equity	Dechra Pharmaceuticals PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000781_CR_FIRB	213800BXKQ9KZNUR1M61		1819699			Derwent London PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000782_CR_FIRB	213800ZVIELEA55JMJ32		23307		DGE FP Equity	Diageo plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000783_CR_FIRB	213800SHMFMTYXNEEX13		SC000750			DIAGEO SCOTLAND LIMITED	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000784_CR_FIRB	5299004HGJWHJ71M5T77		5671205			DNL UK LTD	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000785_CR_FIRB	2138001GRMZ39JRSE316		01363137	GB0002748050	DNO LN Equity	DOMINO PRINTING SCIENCES PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000786_CR_FIRB	39RSBE4RCH4M15BLWH36		1377658		SMDS LN EQUITY	DS Smith Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000787_CR_FIRB	2138001LSWETH5TDQG53		2366777			DWR Cymru Cyfyngedig	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000788_CR_FIRB	213800U5R8Q5KGM2KU56		2366906			Eastern Power Networks plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000789_CR_FIRB	549300XUUK1H52EDCK10					EDC Finance Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000790_CR_FIRB	549300ZM2QCFG22BOJ03		2366949			Electricity North West Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000791_CR_FIRB	549300KVXDURRKVW7R37		647788		ECM LN EQUITY	Electrocomponents Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000792_CR_FIRB	2138008LJU6WFQWOXJ73		7140891		ENQ LN Equity	EnQuest plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000793_CR_FIRB	7N0UJMJLXD0MDT5D5086		7023598			Ensco plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000794_CR_FIRB	549300V1O67HJV48FS61		6845434			ENW Finance plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000795_CR_FIRB	5493007MOZNA03BVNE96		5444653		ESNT LN Equity	ESSENTRA PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000796_CR_FIRB	2138023G8LF55V46281		02954623			EUROPEAN METAL RECYCLING LIMITED	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000797_CR_FIRB	213800SVCZ6YZ8YJJ569		2462001		4379945Z LN Equity	Eurostar International Ltd	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000798_CR_FIRB	5493002X7O83FQVYO69		7329930			Eversholt Funding Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000799_CR_FIRB	JPO68XMABX4DR21BNE65		8263590		0274811Z LN Equity	Everything Everywhere Ltd	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000800_CR_FIRB	549300080DFVZ551GGT17				EVR LN EQUITY	Evraz Group S.A.	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000801_CR_FIRB	635400RXXHHYT1JTSZ26		653331			EXPERIAN PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000802_CR_FIRB	213800JLG5TPE3RBYG56		4094619			FIRST CHOICE HOLIDAYS FINANCE LIMITED	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000803_CR_FIRB	549300DEJZCPWA4HKM93		SC157176		FGP LN EQUITY	First Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000804_CR_FIRB	549300JXWH1UV5J0XV81		6344120		FRES LN Equity	Fresnillo plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000805_CR_FIRB	213800WTATMITUGXJQ69		FC031364			Friends Life Group PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000806_CR_FIRB	549300L3KWKK8X35QR12		4992207		GFS LN EQUITY	G4S Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000807_CR_FIRB	213800OOHUV3HHP46A02		00836539	GB00B3Y2J508	GFRD LN Equity	GALLIFORD TRY PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000808_CR_FIRB	213800E8KX2VV9YDY362		1991018			Gatwick Airport Ltd	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000809_CR_FIRB	549300IK25CZHKVLAL89		03768267		1844538Z LN EQUITY	Gazprom Marketing and Trading Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000810_CR_FIRB	549300Q8VD7Q3ZYZS59		2258699		GS7 GY Equity	GlaxoSmithKline Capital PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000811_CR_FIRB			3888792	GB0009252882	GSK LN EQUITY	GlaxoSmithKline plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000812_CR_FIRB	213800N9W2D8A4GJGR36		04542769		2006623Z LN EQUITY	GLENCORE ENERGY UK LTD	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000813_CR_FIRB	213800QIJMYMW6TSBG41		5333192		GNK LN Equity	Greene King Finance Plc	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000814_CR_FIRB	213800R9N5F2WRMGTR50		24511		GNK LN EQUITY	Greene King Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000815_CR_FIRB	213800U8JEPT65PSKU22		6143540			GUARDIAN DIGITAL COMMUNICATIONS LIMITED	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000816_CR_FIRB	2138007FRG1UR9KGBT40		00040932	GB0004052071	HLMA LN Equity	HALMA PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000817_CR_FIRB	213800G1C9KKVVDN1A60		360632	GB0004065016	HMSO LN EQUITY	Hammerson PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000818_CR_FIRB	529900N6RQR0PX7ZTR62		4626078		HEI GY Equity	Hanson Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000819_CR_FIRB	213800QC8AWD4BO8TH08		2150950		HAS LN Equity	Hays PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000820_CR_FIRB	549300J5R8AWMHPE7O05		1991017			Heathrow Airport Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000821_CR_FIRB	7TI96JO3DYEIQWZ7Z726		99529			Heathrow Funding Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000822_CR_FIRB	213800YRHAJPNN54BKN78		5863533	GB00B19NKB76	HOME LN EQUITY	HOME RETAIL GROUP PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000823_CR_FIRB	213800UTXVFRH9XBL453		7939278			Iceland Acquico Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000824_CR_FIRB	213800FGWQXPVI86SE26		5879252			Iglo Foods MidCo Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000825_CR_FIRB			3236483	GB0004544929	IMT LN EQUITY	Imperial Tobacco Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000826_CR_FIRB	2138002D68XDR4LZCG32		7084307			Ineos Finance plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000827_CR_FIRB			5134420		IHG LN EQUITY	Intercontinental Hotels Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000828_CR_FIRB	549300OGASR5WRKJ8R68		2234775			INTERMEDIATE CAPITAL GROUP PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000829_CR_FIRB				GB00B19DVX61	ISYS LN EQUITY	Invensys plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000830_CR_FIRB	ZLECI7ED2QMWFGYCXZ59		4967001		ITV LN Equity	ITV plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000831_CR_FIRB	213800VGZAAJIKJ9Y484		185647		SBRY LN EQUITY	J Sainsbury Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000832_CR_FIRB	529900RRNKUM3INJGF98		KvK 34233247 0000		JBH LN EQUITY	JAB Holdings B.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000833_CR_FIRB	213800CHWARFAAN7UB85		1709784		JDW LN EQUITY	JD Wetherspoon Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000834_CR_FIRB	549300LNN1X4R79PJ889		SC034970	GB0005790059		JOHN MENZIES PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000835_CR_FIRB	549300PLYY6110B65323		SC036219	GB00B5N0P849	WG/ LN Equity	JOHN WOOD GROUP PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000836_CR_FIRB	213800I AVBSD1HSC6Z10		33774	GB0004764071	JMAT LN EQUITY	JOHNSON MATTHEY PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000837_CR_FIRB	213800JFIbCR4LGUA242		SC015382	GB0004769682		JOHNSTON PRESS PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000838_CR_FIRB			06467400		KAZ LN EQUITY	KAZ MINERALS FINANCE PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000839_CR_FIRB	213800ZRKCU2OM4Y7O48		02708030	GB0004915632	KIE LN Equity	KIER GROUP PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000840_CR_FIRB	213800KBMEV7192FY281		1664812		KGF LN EQUITY	Kingfisher Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000841_CR_FIRB	213800QOWHF5R9VLL274		1429533		LAD LN Equity	Ladbrokes plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000842_CR_FIRB	213800JH9QQWHLO99821		1417162		LGEN LN Equity	Legal & General Group PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000843_CR_FIRB	549300BSGXG3QLIQYT84		8379990			Liberty Global plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000844_CR_FIRB	213800JDI3GTKPG4XI38		3929195			London Power Networks plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000845_CR_FIRB	213800QAUUUP6I445N30		05369106	GB00B0SWJX34	LSE LN Equity	LONDON STOCK EXCHANGE GROUP PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000846_CR_FIRB	213800JP7STUK5WKRE92		1000608		MMC LN Equity	MANAGEMENT CONSULTING GROUP PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000847_CR_FIRB	213800IU37OVVT5ZXP41		8338561			Manchester Airport Group Funding PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000848_CR_FIRB	213800CN1RI3UCIZWB95		214436		MKS LN EQUITY	Marks & Spencer Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000849_CR_FIRB	213800HQB746UJ9UWM15		5135049		MARS LN Equity	Marston's Issuer PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000850_CR_FIRB	213800Q6RP3ZJ2CZR962		31461			Marston's PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000851_CR_FIRB	213800HX7FMPA2C1EF02		2798634			McBride plc	GB	Large corporate sample	non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000852_CR_FIRB	YMFO3TKB4UAWQTDZJJ31		432989		MGGT LN Equity	Meggitt Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000853_CR_FIRB	213800E7QA1U8BF34219		4778667		MAB LN Equity	Mitchells & Butlers Finance Plc	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000854_CR_FIRB	213800LOZA69QFDC9N34		6209386	GB00B1CRLC47	MNDI LN EQUITY	Mondi Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0000855_CR_FIRB	4PQUHN3JPFGFNF3BB653		2068222			Morgan Stanley & Co. International plc	GB	Institutions sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000856_CR_FIRB	213800A8IQEMY8PA5X34		2590560		NEX LN Equity	National Express Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000857_CR_FIRB	8R95QZMKZLJX5Q2XR704		4031152		NGG LN EQUITY	National Grid Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000858_CR_FIRB	213800H88F5EE4B1D697		5090412			Network Rail Infrastructure Finance PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000859_CR_FIRB	213800UGAULQ1FVD4B35		1618428			NEW LOOK RETAILERS LIMITED	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000860_CR_FIRB	213800WQD8ECPZP9PH98		4412362		NXT LN EQUITY	Next Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000861_CR_FIRB	549300JM3ERGZFGGL27		6428375			North West Electricity Networks Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000862_CR_FIRB	635400GPHRFKZQIBUK45		NI026892			Northern Ireland Electricity Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000863_CR_FIRB	213800B3ZUTDOZYVJB41		53171		NTG LN EQUITY	Northgate Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000864_CR_FIRB	213800PWPM9HZIEEO670		2366703			Northumbrian Water Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000865_CR_FIRB	213800WWVCAPAMOZ1M98		5584873			NSG UK Enterprises Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000866_CR_FIRB					2158036Z LN EQUITY	Omnicom Financial Services Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000867_CR_FIRB	213800G8P2ULTOP62Q95		5915896			Osprey Acquisitions Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000868_CR_FIRB	213800J364EZD6UCE231		00775598	GB0006650450	OXIG LN Equity	OXFORD INSTRUMENTS PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000869_CR_FIRB	213800NL5NLBY6YIBI88		2019023		6752JT Equity	Panasonic Finance (Europe) plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000870_CR_FIRB	213800 4JBXWWJKIURC57		53723		PSON LN EQUITY	Pearson Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000871_CR_FIRB			2304195		PDG LN EQUITY	Pendragon Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000872_CR_FIRB	213800V1CCTS41GWH423		02366640	GB00B18V8630		PENNON GROUP PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000873_CR_FIRB			1818486		PSN LN EQUITY	Persimmon Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000874_CR_FIRB	549300OPFWKTD6BUFP71		4267536		PPL UN Equity	PPL UK DISTRIBUTION HOLDINGS LIMITED	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000875_CR_FIRB	213800U93SZC44VXN635		00668987	GB00B1Z4ST84	PFG LN Equity	PROVIDENT FINANCIAL PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000876_CR_FIRB	XB3CXKKKED7OMV80FY35		00019457	GB00B19Z1432	PZC LN Equity	PZ CUSSONS PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000877_CR_FIRB	213800791EF5XP7WW494		2641728		QBE AT Equity	QBE European Operations PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000878_CR_FIRB	213800NRSZ1N2Y61EX44		5777981			R&R Ice Cream plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000879_CR_FIRB	549300JFSMOJG48V108		6270876		RB/ LN Equity	Reckitt Benckiser Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000880_CR_FIRB	549300WSXJVBUFFJOO66		2746616			Relx Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000881_CR_FIRB	549300VN4WV7Z6T14K68		5393279		RTO LN EQUITY	Rentokil Initial Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000882_CR_FIRB	549300JJKH861WQ78005		191285		REX LN EQUITY	Rexam Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000883_CR_FIRB	213800911L7IDGEM175		358901		RIO LN Equity	Rio Tinto Finance plc	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000884_CR_FIRB	X57JK1U580XATGR67572		1003142		RR/ LN EQUITY	Rolls-Royce Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000885_CR_FIRB	213800ANK59AYB612F23		93792		RSA LN Equity	Royal & Sun Alliance Insurance PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000886_CR_FIRB	213800JQB9FWF5SD6F42		4138203			ROYAL MAIL GROUP LTD	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000887_CR_FIRB			2578443		RPC LN EQUITY	RPC Group	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000888_CR_FIRB	549300HOGQ7E0TY86138		2339826		RSA LN Equity	RSA Insurance Group PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000889_CR_FIRB	Y4DQT2X5DDRE70QFR206		3528416		SAB LN EQUITY	SABMiller Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000890_CR_FIRB	549300Y7M5CC1U5DBX07		SC264065			Scotland Gas Networks plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000891_CR_FIRB	549300KI75VYLLMSK856		SC117119		SSE LN EQUITY	SSE Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000892_CR_FIRB	213800X1T29YFAYMPC26		SC144517		AGN NA Equity	Scottish Equitable PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000893_CR_FIRB	213800 8 5VKJ5NICZBA52		SC193794		IBE SQ Equity	Scottish Power Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000894_CR_FIRB	549300WPVG0TZSPBYR76		SC199549		LLOY LN Equity	Scottish Widows PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000895_CR_FIRB	213800XC35KGM9NFC641		167591			SEGRO PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000896_CR_FIRB	549300PT2CIHYN5GWJ21		02048608	GB0007973794		SERCO GROUP PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000897_CR_FIRB	213800RPBXRETY4A4C59		2366619		SVT LN EQUITY	Severn Trent Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000898_CR_FIRB	213800CNEIDZBL17KU22		SC077438		SKS LN EQUITY	Shanks Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000899_CR_FIRB	213800VDC1BKJEZ8PV53		00998314	GB0008025412	SHI LN Equity	SIG PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000900_CR_FIRB	213800ZTMDN8567S1H61		00324357	GB0009223206	SN/ LN Equity	SMITH & NEPHEW PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000901_CR_FIRB	213800MJL6IPZS3ASA11		137013		SMIN LN EQUITY	Smiths Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000902_CR_FIRB	AJOW550HA7E8YNKF5D89		4120046		6758 JT Equity	Sony Global Treasury Services PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000903_CR_FIRB	213800H7NWVLCWAVKA15		3043097			South Eastern Power Networks plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000904_CR_FIRB	213800YQRUOQE9HPX193		4295398			South Staffordshire PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000905_CR_FIRB	213800FR2VAOKRYRHX45		2366665			South West Water Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000906_CR_FIRB	549300SR1GYYNBZQGX56		4094290		SSE LN Equity	Southern Electric Power Distribution PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000907_CR_FIRB	549300SPX8573VZ2SK79		5167021			Southern Gas Networks plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000908_CR_FIRB	213800NCZLJFDE8Y8D88		7581353			Southern Water (Greensands) Financing plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000909_CR_FIRB	213800Z4CO2CZO3M3T10		02025003	GB0003308607	SXS LN Equity	SPECTRIS PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000910_CR_FIRB	4L663LRNTBQ008OK2N07		SC100764		SGC LN Equity	Stagecoach Group plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000911_CR_FIRB	0TMBS544NMO7GLCE7H90		SC286832		SL/ LN Equity	Standard Life PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000912_CR_FIRB	549300GUNF6FFGH4LN53		9743802		5321 83Z LN Equity	Stemcor Holdings Ltd	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000913_CR_FIRB	213800QHYTM5QRFSEM66		3355631		SYR LN EQUITY	Synergy Health Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000914_CR_FIRB	213800WF53FVDRRHRF44		7105891		TALK LN Equity	TalkTalk Telecom Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000915_CR_FIRB	213800TR86P337IE8605		2280000		0469505D LN Equity	Tata Steel UK Ltd	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000916_CR_FIRB	2138008K14474WPKZ244		76535		TATE LN EQUITY	Tate & Lyle Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000917_CR_FIRB	2138008 9BTRXTD8S3R66		296805		TW/ LN EQUITY	Taylor Wimpey Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000918_CR_FIRB	2138002P5RNKC5W2JZ46		445790	GB0008847096	TSCO LN EQUITY	TESCO PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000919_CR_FIRB	213800JKM5UQHEJOTZ25		2366661			Thames Water Utilities Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000920_CR_FIRB	2138009TF1SYOMQLBJ60		02100855	GB0003753778		THE GO-AHEAD GROUP PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000921_CR_FIRB	213800VZ4671W3DVB860		6575598		TCG LN Equity	Thomas Cook Group Treasury Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000922_CR_FIRB	2138003BOFNAAO14YV58		2553288		8766 JT Equity	Tokio Millennium Re (UK) Limited	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000923_CR_FIRB	213800112 7OUBAF22K83		824821		TPK LN Equity	Travis Perkins Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000924_CR_FIRB	213800B6YQZAE81HAW84		6072876	GB00B1Z7RQ77	TTJ LN EQUITY	TUI TRAVEL Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000925_CR_FIRB	213800 3EYHWO75RKS857		3919249	GB0001500809	TLW LN EQUITY	TULLOW OIL PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000926_CR_FIRB	549300MKFYEKVRWML317		41424		ULVR LN Equity	Unilever PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000927_CR_FIRB	213800Y1TEVS8REY1M35		5957557			United Biscuits Holdco Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000928_CR_FIRB	2138008EZCXK4ANQHF89		3207231			United Business Media holdings Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000929_CR_FIRB	213800KYT12UFB2VE455		2366616		UU/ LN Equity	United Utilities PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000930_CR_FIRB	XCJQ2 3OWIJNLHN7RQC93		1022786		271652Z LN Equity	Urenco Ltd	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000931_CR_FIRB	213800F3BD6N3G6XHU16		251977		CKSN LN Equity	VESUVIUS HOLDINGS LIMITED	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000932_CR_FIRB	213800TB53ELEUKM7Q61		1833679		VOD LN EQUITY	Vodafone Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000933_CR_FIRB	549300UPYDURLSSFVL38		9223384			Western Power Distribution Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000934_CR_FIRB	213800 6LIAYQKUCYBB20		29423		WTB LN Equity	Whitbread Group PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000935_CR_FIRB			4212563		WMH LN EQUITY	William Hill Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000936_CR_FIRB	213800Z5WTW8QKOHWQ82		04178808	GB0030329360		WINCANTON PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000937_CR_FIRB	213800IN6LSRGTZSOS29		358949		MRW LN Equity	Wm Morrison Supermarkets Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000938_CR_FIRB	549300HTNGX0DU8W1F65		5537577		WPP LN Equity	WPP 2008 Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000939_CR_FIRB	635400LNUHA2LDXXV850				GCC ID Equity	C&C Group PLC	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000940_CR_FIRB	8NUHUXWN91G4XBGJ7O17		241565		CAT SE Equity	Caterpillar International Finance Limited	IE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000941_CR_FIRB	635400CHHI1XZLVQH675					Coillte Teoranta	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000942_CR_FIRB	549300MIDJNNTH068E74			IE0001827041	CRH ID EQUITY	CRH Plc	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000943_CR_FIRB	213800UPS1QEE4TD3T45				DCC LN Equity	DCC	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000944_CR_FIRB	635400HRFGVKXFHZ8O77		9401			Dublin Airport Authority PLC	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000945_CR_FIRB	635400UFHDIQCDZ6JK11			IE0003094731	1014Z ID EQUITY	Electricity Supply Board Ltd [ESB]	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000946_CR_FIRB	635400VCPRSU89DLMZ57		480184	XS0856023493		ESB Finance Limited	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000947_CR_FIRB	635400RKRK5EGXSPC782				EXPN LN EQUITY	Experian Finance Plc	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000948_CR_FIRB	635400YN51CDCGBYFZ31					Fyffes plc	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000949_CR_FIRB	549300VFFOJPWCZJK45			IE0000669501	GLB ID EQUITY	Glanbia Plc	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000950_CR_FIRB	635400BE9SBAG61DJ963				GFTU LN Equity	Grafton Group PLC	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000951_CR_FIRB	635400TLIXWZ5WPPT308		519799		GRF SQ Equity	Grifols World Wide Operations Ltd.	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000952_CR_FIRB	9XT153MZJ013RO12SX05		2936	IE00B59HWB19		INDEPENDENT NEWS & MEDIA PUBLIC LIMITED COMPANY	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000953_CR_FIRB				IE0004906560	KYG ID EQUITY	Kerry Group Plc	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000954_CR_FIRB	635400HM7V74SUB9OG75					Kingspan Group plc	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000955_CR_FIRB	635400JJOWHIYAJER733					MUSGRAVE GROUP PLC	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000956_CR_FIRB	635400EG4YIJLJMZJ782			IE0002588105	PWL ID Equity	PADDY POWER PLC	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000957_CR_FIRB	635400WKEIPCHCKVW376		104547		RYA ID Equity	Ryanair Holdings PLC	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000958_CR_FIRB	396PBGKP6TE3O062MS44				STX UW Equity	Seagate Technology plc	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000959_CR_FIRB	635400CPLP8H5ITDVT56			IE00B1RR8406	SKG ID EQUITY	SMURFIT KAPPA GROUP PLC	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000960_CR_FIRB	549300INUT2G0ST5K268		327184		TEX UN Equity	Terex International Financial Services Co.	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000961_CR_FIRB	635400K7UEIKHMNKLJ02					Total Produce plc	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000962_CR_FIRB			482042			XL Group PLC	IE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000963_CR_FIRB	VZVOSGGS8JJTR4J7J704					Amtek Auto Ltd	IN	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000964_CR_FIRB	8GRDBX1TJ0PU5NCSHT72		MH008931		BPCL IS Equity	Bharat Petroleum Corporation Limited	IN	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000965_CR_FIRB					BHARTI IN Equity	Bharti Airtel Ltd	IN	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000966_CR_FIRB					IOCL IN Equity	INDIAN OIL CORPN LIMITED	IN	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000967_CR_FIRB	FMVY11ZCSYXSAFRDJT05				LT IN Equity	Larsen & Toubro Ltd	IN	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000968_CR_FIRB					RCOM IN Equity	Reliance Communications Ltd	IN	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000969_CR_FIRB	549300UOETFYRONLG31				RIL IN EQUITY	Reliance Industries Ltd	IN	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000970_CR_FIRB	1GZWF073JJTD6XPRUU65					Wipro GE Healthcare Private Limited	IN	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000971_CR_FIRB	213800Z3CFZOLXPJWN61					Landsvirkjun	IS	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000972_CR_FIRB	815600763944316DB24	3812211	493995		A2A IM EQUITY	A2A S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000973_CR_FIRB	8156000962B2EB41FE28	5988397	1497770		452579 1Z IM EQUITY	ACCIAIERIA ARVED I S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000974_CR_FIRB	8156004FCECE0879E118	1516174 7	191346		757036 4Z IM EQUITY	ACCIAIERIE VALBRUNA S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000975_CR_FIRB	549300Q3448N041CTH56	11341891	882486	XS0495012428	ACE IM Equity	Acea SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000976_CR_FIRB	815600818368699 6C911	2509061 8	3567090232			ACQUE VERONESI S.C.A R.L.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000977_CR_FIRB	81560072 59ABDEA3F444	15214381	971268			Aeroporti di Roma S.p.A	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000978_CR_FIRB	549300H2RFDYI3YP5R63	13960200	263011		337973Z NA EQUITY	AGUSTAWESTLAND S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000979_CR_FIRB	529900EKXEGSRCGAAC89	14856155	2791070044		451973 5Z	ALSTOM FERROVIARIA S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000980_CR_FIRB	ZYXJDNVM2J13VBM8G556				AMP IM EQUITY	Amplifon SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000981_CR_FIRB	81560 0B61174671 7CC98				50098 Z IM Equity	Ansaldo Energia SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000982_CR_FIRB	549300FZRH46R7DWAX12	1248024	557390		447262 3Z IM EQUITY	ANSALDOBREDA S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000983_CR_FIRB	8156 00049A1F9AFE6666	4140157	1192794		MN IM EQUITY	ARNOLDO MONDADORI EDITORE SPA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000984_CR_FIRB	8156000BEB8FC062F442	1020333	120591		2168Z IM EQUITY	ARTSANA - SOCIETA' PER AZIONI	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000985_CR_FIRB	549300X5UKJVE386ZB61	6914312	6204	XS1014759648	ASG GY Equity	Assicurazioni Generali SpA	IT	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000986_CR_FIRB	81560001F41A81948348				AST IM EQUITY	Astaldi SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000987_CR_FIRB	8156008DEC771409C487	18631331	1023691		AU9 GF Equity	Atlantia S.p.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000988_CR_FIRB	529900 3D9N2698I3C257	1367700	188902		AGL IM EQUITY	AUTOGRILL S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000989_CR_FIRB	81560014944 8CEB9B230	19402720	1037417		3653719Z IM EQUITY	AUTOSTRADE PER L' ITALIA S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000990_CR_FIRB		26926563	1057205		3889748Z IM EQUITY	AVIO S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000991_CR_FIRB	529900RRISEDV68K0S54	28770346	235460		BLLA IM EQUITY	BARILLA' INIZIATIVE S.R.L.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000993_CR_FIRB	8156004C04255952AB77	1076562	821225		BNS IM EQUITY	BENI STABILI SOCIETA' PER AZIONI SOCIETA' DI INVESTIMENTO IMMOBILIARE QUOTATA	IT	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000994_CR_FIRB	529900 3DX5YLKSVJ6K59	2930031	134288		BZU IM Equity	Buzzi Unicem SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000995_CR_FIRB	8156006BEAA911EC0A47	1019726	587878			CANDY SPA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000996_CR_FIRB	8156008B101B97A43B02	1053555	160498		CEM IM EQUITY	CEMENTIR HOLDING S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000997_CR_FIRB	8156 00F321395139 4367	40014779	2001719			Cerved Group S.p.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000998_CR_FIRB		4544552	8114020152			CLASS EDITORI SPA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000999_CR_FIRB	815600 9034C1A5108284	15716081	61357			Compagnia Valdostana delle Acque Spa (CVA Spa)	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001000_CR_FIRB	815600DBF6DC4BC94832	1061039	260769		0310548D IM EQUITY	CONSERVE ITALIA - CONSORZIO ITALIANO FRA COOPERATIVE AGRICOLE - SOCIETA' COOPERA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001001_CR_FIRB		8327877	819280157			COOPERATIVA EDIFICATRICE FERRUCCIO DEGRADI	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001002_CR_FIRB	815600A5C1DD6C3A8455	1093853	154950364			CPL CONCORDIA SOCIETA' COOPERATIVA IN FORMA ABBREVIATA CPL CONCORDIA S	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001003_CR_FIRB	815600 39BF5C1D8E5A15	2836130	60793		3898658Z IM EQUITY	DALMARE SPA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001004_CR_FIRB	549 3005TWX96RDJ91655					De Agostini Invest SA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001005_CR_FIRB	529900WS2E20BA5J4L49	16183303	1698754		EDNR IM EQUITY	EDISON S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001006_CR_FIRB	WOCMU6HCI0OJWNPRZS33				ENEL IM EQUITY	Enel SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001007_CR_FIRB	BUCRF72VH5RBN7X3VL35			IT0003132476	ENI IM EQUITY	ENI S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001008_CR_FIRB	8156008 1EE079FBED395	19377159	354495096 1			ENOVA S.R.L.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001009_CR_FIRB	8156004604684CA44A90					ERG S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001011_CR_FIRB	8156004CE82074779D19	13870596	166430223			FEDRIGONI S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001012_CR_FIRB	549300J4SXC5ALCJM731				1448Z IM Equity	Ferrovie dello Stato SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001013_CR_FIRB	549300C1SL445NFDR990				F IM EQUITY	Fiat SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001014_CR_FIRB	8156001B8AD051794959					FINAVAL S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001015_CR_FIRB	529900X4EEX1U9LN3U39	1053767	7031		FNC IM EQUITY	FINMECCANICA S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001016_CR_FIRB	815600C3CCA800EF5D96	1134215				FORALL CONFEZIONI S.P.A. IN BREVE= FORALL S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001017_CR_FIRB	815600E12249DD563C29	26650695	1143814			Gamenet S.p.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001018_CR_FIRB	815600 98DBDD66154985					GRANDI NAVI VELOCI S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001019_CR_FIRB	8156001250E819E30127				GCN IM EQUITY	Gruppo Coin SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001020_CR_FIRB	8156001294017C870346	11027526	10022100159			GRUPPO FINELCO SPA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001021_CR_FIRB	8156005113BD166 99393	24907200	RM1117269		LTO IX Equity	GTECH S.p.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001022_CR_FIRB		15541251	1638878		4004268Z IM EQUITY	H3G S.P.A	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001023_CR_FIRB	8156009414FD99443B48	3201267	363550		HER IM EQUITY	HERA S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001024_CR_FIRB	815600D86992FDA7B908	1035363	149288		IMA IM EQUITY	I.M.A. INDUSTRIA MACCHINE AUTOMATICHE S.P.A. IN SIGLA IMA S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001025_CR_FIRB	815600A7D7C7A85F8B51	2733792	1168660262			I.R.C.A. S.P.A. INDUSTRIA RESISTENZE CORAZZATE E AFFINI	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001026_CR_FIRB	8156003 3824BE5 3C7D28	3585262	1303501215			IMAP EXPORT S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001027_CR_FIRB	549300KTGKED5E25JR59				IND IM EQUITY	Indesit Co SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001028_CR_FIRB	213800M4YYCP6E8YUX94	2714789	2589327			IPLOM S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001029_CR_FIRB	8156001EBD33FD474E60	10431674	281364		IRE IM EQUITY	IREN S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001030_CR_FIRB	8156009D23D0FDC70C93	1007005	50		ITM IM Equity	Italcementi S.p.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001031_CR_FIRB	8156000236A6B5AE5B406	26754254	167186			Linea Group Holding S.p.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001032_CR_FIRB	549300I1NMOBS4B1LT88			IT0001479374	LUX IM EQUITY	LUXOTTICA GROUP S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001033_CR_FIRB		7003703	481230266			MANGIAROTTI S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001034_CR_FIRB	815600292DA01BE68971	3755075	152396		318478Z IM EQUITY	MARCEGAGLIA - S.P.A	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001035_CR_FIRB	815600C8D55034EB5379	3779273	64334			Marcolin SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001036_CR_FIRB	213800DIFN7NR7B97A50	552637	1264109		MS IM EQUITY	Mediaset S.p.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001038_CR_FIRB	815600325D15DD92A023	4376875	484613063 3			MOBY S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001039_CR_FIRB		1653085	110858		38934 22Z IM EQUITY	MONIER S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001040_CR_FIRB	8156003A100E8AB89697	6794759	1865640369			PANARIA GROUP INDUSTRIE CERAMICHE S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001041_CR_FIRB	815600 1B96890989C002	23641842	5411110827			PB TANKERS S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001042_CR_FIRB	549300629 3RJBDQWJL92	5944540	169833		PMS IM EQUITY	PERMASTEELISA S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001043_CR_FIRB	8156000256C2431C2E92	4495509	134077		PIA IM Equity	Piaggio & C. S.p.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001044_CR_FIRB	815600A0C9AFC1F2A709				PC IM Equity	Pirelli & Co SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001045_CR_FIRB	815600EDDBB07C9BDB90	15591777	2246400218			PODINI HOLDING S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001046_CR_FIRB	8156003 54DED BD0BA991	3465665	842633		POST IM EQUITY	POSTE ITALIANE S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001047_CR_FIRB	8156000FE0A2DC5B7852	16232311	1343952		PRP GR EQUITY	PRADA S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001048_CR_FIRB	213800VHJ22UE2BRRZ48	3830970	706270410			PROFILGLASS S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001049_CR_FIRB		23687310	1777895		PRY IM EQUITY	PRYSMIAN S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001050_CR_FIRB	815600B9FC8D18A5D034	1058024	291350635			R.A.M. OIL RAFFINERIA MERIDIONALE OLII LUBRIFICANTI	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001051_CR_FIRB	815600 86FA79BEDD6B94	13270817				RHIAG - INTER AUTO PARTS ITALIA S.P.A. O, IN FORMA ABBREVIATA, ALTERNA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001052_CR_FIRB		5012487	8850400154			SACAL - SOCIETA' ALLUMINIO CARISIO - S.P	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001053_CR_FIRB	8156 00AF08EE2EC2DE92	1035262	8924		226907Z IM EQUITY	SACMI COOPERATIVA MECCANICI IMOLA SOCIETA' COOPERATIVA IN BREVE SACMI IMOLA S.C.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001054_CR_FIRB	815600FC906D230A1420	16077541	86111		SFL IM Equity	Safilo SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001055_CR_FIRB	549300PHV8MBDHWB8X12	1086637	788744		SPM IM EQUITY	SAIPEM S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001056_CR_FIRB	549300UKR289DF4UXQ47	1013056	525502		SAL	SALINI IMPREGILO S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001057_CR_FIRB		6524595	3957900487			SAMMONTANA - S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001058_CR_FIRB	8156006755200B82EB33	1246827	836320150			SAN CARLO GRUPPO ALIMENTARE S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001059_CR_FIRB	529900SKJSU2AQUJUH84	1066932	49540		SRS IM EQUITY	SARAS S.P.A. O IN FORMA ESTESA SARAS S.P.A. - RAFFINERIE SARDE	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001060_CR_FIRB	815600D2FC31AF713B07	1012950	166476			SNAI SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001061_CR_FIRB	8156002278562044AF79	16067629	163344 3		SRG IM Equity	SNAM SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001062_CR_FIRB	EOJCGSU14NX234BL7V57	14234253	1594238		2091Z IM EQUITY	SORGENIA S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001063_CR_FIRB	815600141CFE5F4C4325	19113128	1016401		447305Z IM EQUITY	STRADA DEI PARCHI SPA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001064_CR_FIRB	815600C3438977CBBE37	1038951	68670397			TAMPIERI FINANCIAL GROUP S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001065_CR_FIRB	8156002941 5DF138158 3	1030384	195810262			TECNICA GROUP S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001066_CR_FIRB	815600AC5599D16D9A40	3335773	574643		MT IM EQUITY	TECNIMONT S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001067_CR_FIRB	549300W384M3RI3VXU42			IT0003497168	TIT IM EQUITY	TELECOM ITALIA S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001068_CR_FIRB	815600CD7323A82E5092	28935694	176377 8		284732 8Z IM EQUITY	TENOVA S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001069_CR_FIRB		1037712	182850362			TERMOSANITARI CORRADINI - S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001070_CR_FIRB	8156009E94ED54DE7C31				TRN IM Equity	Terna Rete Elettrica Nazionale SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001071_CR_FIRB	549300IN5652 7SDGEI85	18659000	1019536		80698Z IM EQUITY	TIRRENO POWER S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001072_CR_FIRB	8156003E86EBA167A868				094668 8D IM EQUITY	TotalErg SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001073_CR_FIRB	815600FE9E92D9D6C309	3554534	201271		TFI IM EQUITY	TREVI - FINANZIARIA INDUSTRIALE S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001074_CR_FIRB					421247Z IM EQUITY	UNIECO SOCIETA' COOPERATIVA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001075_CR_FIRB	815600B80 27C92F0DA07	4257672	1189360066			VIBAC S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001076_CR_FIRB	549300YSFQKM1C0X4E45	11321265	884361		WIND IM EQUITY	WIND TELECOMUNICAZIONI S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001077_CR_FIRB	549300DHPOF90OYYD780				5108 JT Equity	Bridgestone Corporation	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001078_CR_FIRB	549300IZYK3206QECG76				CAT SE Equity	Caterpillar Finance Corporation	JP	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001079_CR_FIRB	549300MIFE1VEW02GY83			JP3298600002		COSMO OIL COMPANY LTD	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001080_CR_FIRB	549300T6IPOCDWLKC615				6501 JT Equity	Hitachi, Ltd.	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001081_CR_FIRB	J48DJYXDT1HM30UMYI18				8001 JT Equity	Itochu Corporation	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001082_CR_FIRB	549300 4LQ0B4T7QPQV17				6301 JT Equity	Komatsu Ltd.	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001083_CR_FIRB	4P4N3ORD02UGQT1T1W12		0100-01-008776		8002 JT Equity	Marubeni Corporation	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001084_CR_FIRB	KVIPTY4PULAPGC1VVD26				8058 JP EQUITY	Mitsubishi Corp	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001085_CR_FIRB	5493008VBQD43X8QCS14					Mitsui Life Insurance Company Limited	JP	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001086_CR_FIRB	5493000QYMPFRTEY4K28				6701 JT Equity	NEC Corporation	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001087_CR_FIRB					7201 JP EQUITY	Nissan Motor Co Ltd	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001088_CR_FIRB	5493003BZYYYCDIO0R13				9984 JT Equity	SOFTBANK CORP.	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001089_CR_FIRB	5493004SE33MRLPB1W98				2768 JP EQUITY	Sojitz Corp	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001090_CR_FIRB					6758 JP EQUITY	Sony Corp	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001091_CR_FIRB	V82KK8NH1P0JS71FJC05				8053 JP EQUITY	Sumitomo Corp	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001092_CR_FIRB	549300 74QUY8RD0UZM08					Suntory Holdings Limited	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001093_CR_FIRB	549300ZLMVP4X0OGR454				4502 JT Equity	Takeda Pharmaceutical Company Limited	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001094_CR_FIRB	549300LBHTST91VKHO68				6502 JT Equity	Toshiba Corporation	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001095_CR_FIRB	5493006W3QUS51MH6R84				TOM GY Equity	Toyota Motor Corporation	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001096_CR_FIRB					004020 KS Equity	Hyundai Steel Co	KR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001097_CR_FIRB					000270 KS Equity	Kia Motors Corp	KR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001098_CR_FIRB	549300MGHLPT1EFHGF84				2007 HK Equity	Country Garden Holdings Company Limited	KY	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001099_CR_FIRB	549300IHVJRWVT07S523				3333 HK Equity	Evergrande Real Estate Group Limited	KY	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001100_CR_FIRB	5493003DTPH8AMMK4P51				NE UN Equity	Noble Corporation	KY	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001101_CR_FIRB	549300FNENFFSMO3GT38			XS0835890350	XPBR SQ Equity	Petrobras Global Finance B.V.	KY	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001102_CR_FIRB	21380057DNJQX6LHTQ21		133818917			AB "Kauno grūdai"	LT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001103_CR_FIRB				LU1014539529		ALTICE	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001104_CR_FIRB	549300 3BU7PAH5RRM092				APAM NA EQUITY	Aperam SA	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001105_CR_FIRB	2EU1GUTUJ5 6J9SAL16 5				MT LX EQUITY	ArcelorMittal SA [AM]	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001106_CR_FIRB	549300GJ79DYFBBF5T8 3				0307096D LX EQUITY	Brandbrew S.A.	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001107_CR_FIRB	549300 7GVB12FDSS786		B0155849		CNHI UN Equity	CNH Industrial Finance Europe S.A.	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001108_CR_FIRB	549 3009 38QUWMPITJ642				COV US EQUITY	Covidien International Finance SA	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001109_CR_FIRB	529900W1S8TJDDH8YB29					Encevo S.A.	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001110_CR_FIRB			350807947	FR0000038259	ERF FP EQUITY	EUROFINS SCIENTIFIC SE	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001111_CR_FIRB	213800568PRHV2JR965 0			XS0357 281558	GSPBEX RR Equity	Gaz Capital S.A.	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001112_CR_FIRB	213800WHKNIC1JQQG433				8 GC GS Equity	Glencore Finance (Europe) S.A.	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001113_CR_FIRB	8XJ8KF8 5PBKK1TLMFN29					Intelsat Jackson Holdings S.A.	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001114_CR_FIRB	549300MBM5B61VCW5A23					International Automotive Components Group, S.A.	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001115_CR_FIRB	RUOKPID0PZ0UWJYU9J61				DE UN Equity	John Deere Bank S.A.	LU	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001116_CR_FIRB	529900XUC6PXMN6ABU42				TGH GY Equity	Logwin AG	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001117_CR_FIRB	549300CTHC1CP86P2G96				MICF PQ Equity	Millicom International Cellular S.A.	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001118_CR_FIRB					075015D LX EQUITY	NH FINANCE SA	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001119_CR_FIRB	213800IUIRBFRNCYVR24				3900394Z LX Equity	Nizi International SA	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001120_CR_FIRB	549300VEJMMZCY6OBU06				PDSA NS Equity	Pacific Drilling S.A.	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001121_CR_FIRB	529900UUYBCBB7HMV156					Phoenix PIB Dutch Finance B.V.	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001122_CR_FIRB	549300OZSHE4H5BFQA66					QUILVEST SA	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001123_CR_FIRB	5493000C8J3C3SZYS040				RTL BB Equity	RTL Group S.A.	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001124_CR_FIRB	549300 8JPA4HYMH1HX51				SESG FP EQUITY	SES SA	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001125_CR_FIRB	549300CJ7LW6QSGIL444					Swiss Re Europe S.A.	LU	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001126_CR_FIRB	529900BSBZ853DKUP675					TRAXYS SARL	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001127_CR_FIRB	549300RIG2CXWN6IV731					CEMEX S.A.B. de C.V.	MX	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001128_CR_FIRB	549300I8KEVFYPMGTXO33				KOFL MM Equity	Coca-Cola FEMSA, S.A.B. de C.V.	MX	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001129_CR_FIRB	5493000XJLJ6C4T0PG82				GRUMAB MM Equity	GRUMA, S.A.B. de C.V.	MX	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001130_CR_FIRB	5493000RIXURZEBFEV60				BIMBOA MM Equity	Grupo Bimbo, S.A.B. de C.V.	MX	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001131_CR_FIRB	549300QOAB2GJSFM0381				1234Z MM Equity	Grupo Petrotemex SA de CV	MX	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001132_CR_FIRB	549300CAZKPF4HKMPX17					PETROLEOS MEXICANOS	MX	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001133_CR_FIRB	549300FW3RGHPHT21D10				ALFAA MM Equity	Sigma Alimentos, S.A. de C.V.	MX	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001134_CR_FIRB	549300I0MY3DAIB0BP706		TNE940608H55	USP9084BAD03	ALFAA MM Equity	Tenedora Nemak, S.A. de C.V.	MX	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001135_CR_FIRB	549300EMP9DT6Q35HZ31			NL0000852564		AALBERTS INDUSTR	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001136_CR_FIRB	549300J93WR5DPG0P466		KVK 33232124		ABB SS Equity	ABB Capital B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001137_CR_FIRB	5493007WHKI5H75YJ358		KVK 34215458		ABE SQ Equity	Abertis Infraestructuras Finance B.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001138_CR_FIRB	724500 7QUM11HHQV531		KVK 33235189			Achmea B.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001139_CR_FIRB	724500HKX3QVUQF9G08		KVK 28080300			Achmea Zorgverzekeringen N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001140_CR_FIRB	O4QK7KMMK83ITNTHUG69		KVK 27076669	NL0000303709	AGN NA Equity	AEGON N.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001142_CR_FIRB	724500XYIJUGXAA5QD70		KVK 09007809	NL0000009132	AKZA NA EQUITY	Akzo Nobel NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001143_CR_FIRB	724500XBZ9QOPTI11U82		KVK 34108286			Alliander N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001144_CR_FIRB	549300KYQ7B0H0K66406		KVK 33055009		AML LN Equity	Amlin Europe N.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001145_CR_FIRB	724500MCUU6QOFRFEA53		KVK 33256360 0000		792658Z PL EQUITY	AMORIM ENERGIA, BV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001146_CR_FIRB	7245000UZH70GO047N03			NL0006237562		ARCADIS	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001147_CR_FIRB	7245001122ND6ZFHX623		KVK 30037466	NL0000334118	ASM NA Equity	ASM International N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001148_CR_FIRB	7245007Y6DUVHQD6OXN27		KVK 17085815	NL0006034001	ASML NA EQUITY	ASML HOLDING N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001149_CR_FIRB	7245004JOPUJ0OOWTU73		KVK 30031823			ASR Schadeverzekering N.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001150_CR_FIRB	724500XFMNHF1GFPYJ05		KVK 08125298		332455 8Z NA Equity	BDR Thermea Group BV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001151_CR_FIRB	529900 6ZHG 3IXU0PNJ56		KvK 27106340 0000		1136Z NA EQUITY	BMW Finance N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001152_CR_FIRB				NL0000852580		BOSKALIS WEST MIN	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001153_CR_FIRB				NL0010776944		BRUNEL INTERNAT	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001154_CR_FIRB	529900AOH3NBA8PZFG65		KvK 32097651 0000		0533866D NA EQUITY	Celesio Finance BV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001155_CR_FIRB	549300WGC2HZ5J67V817				CNHI IM Equity	CNH Industrial NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001156_CR_FIRB	549300BXVNOCYQ83FU09		KVK 34154633		KO UN Equity	Coca-Cola HBC Finance B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001157_CR_FIRB				NL0000200384		CORELABORATORIES	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001158_CR_FIRB	549300UNTCLR21YKLL62		KVK 30073501	NL0000288967		Corio N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001159_CR_FIRB				NL0009294552		DELTA LLOYD	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001160_CR_FIRB	724500S75737K2SFDA03		KVK 22031457			Delta N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001161_CR_FIRB	213800N8X49KJRTNDM49		KVK 3419663		DGE FP Equity	Diageo Finance B.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001162_CR_FIRB	529900M7QSB704RUUT95		KVK 34182495		AIR FP Equity	Eads Finance B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001163_CR_FIRB	724500KRQECMCRGM1971		KVK 14026250			EBN B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001164_CR_FIRB	529900T143AQDFOW5739		KvK 34121496 0000		1403Z NA EQUITY	EDF FINANCE BV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001165_CR_FIRB	724500R5IP6TFKTNRU48		KvK 24306393		2091Z NA Equity	Eneco Holding NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001166_CR_FIRB	549300XW2F91G4T4WC42		KVK 34149162		ENL GY Equity	ENEL Investment Holding B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001167_CR_FIRB	529900O11V8VJ3BUKR64		KVK 17115973		RWE GF Equity	Essent N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001168_CR_FIRB				NL0000288876		EUROCOMMERCIAL	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001169_CR_FIRB				NL0000352565		FUGRO	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001170_CR_FIRB	2138005FTXOJUBQ5J563		KVK 24243533		GAS SQ Equity	Gas Natural Fenosa Finance BV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001171_CR_FIRB	724500EJ2TDPAITRSJ55		KVK 02089290			GasTerra B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001172_CR_FIRB				NL0000400653		GEMALTO	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001173_CR_FIRB	549300L10EVYURBFIH66		KVK 55293980			Global Blue Acquisition B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001174_CR_FIRB	529900SNLFF5M6HJ1T36		KvK 33286563 0000		1004Z NA EQUITY	Haniel Finance B.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001175_CR_FIRB	724500K5PTPSST86UQ23		KVK 33011433	NL0000009165	HEIA NA Equity	Heineken NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001176_CR_FIRB	7245008C9KMJL9P2UI77		KVK 34323653			Hyva Global B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001177_CR_FIRB	724500CR19MQGFWFBZ64		KvK 34217578 0000		0308206D NA EQUITY	ICL Finance BV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001178_CR_FIRB	TLLG0UTU6ZHOG003X735					Imperial Mobility Finance B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001179_CR_FIRB	549300501BZUR4138I72		KVK 27120438			ING Re (Netherlands) N.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001180_CR_FIRB			KVK 24311905		287242 3Z NA Equity	InterGen NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001181_CR_FIRB	724500C9GNBV20UYRX36		KVK 35000363	NL0010672325	AH NA Equity	Koninklijke Ahold NV [Royal Ahold NV]	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001182_CR_FIRB	724500V38C5KTDY5BS93		KVK 30058019	NL0000337319	BAMNB NA Equity	Koninklijke BAM NBM NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001183_CR_FIRB	724500SNT1MK246AHP04		KVK 14022069	NL0000009827	DSM NA EQUITY	Koninklijke DSM N.V	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001184_CR_FIRB	549300YO0JZHAL7FVP81		KVK 02045200	NL0000009082	KPN NA Equity	Koninklijke KPN NV [Royal KPN NV]	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001185_CR_FIRB	H1FJE8H61JGM1JSGM897		KVK 17001910	NL0000009538	PHIA NA Equity	Koninklijke Philips Electronics N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001186_CR_FIRB	724500HZ4BN3171I2G68		KVK 06016321		KTC NA Equity	Koninklijke Ten Cate NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001187_CR_FIRB	724500UL634GFV1KYF10		KVK 24295332	NL0009432491	VPK NA Equity	Koninklijke Vopak NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001188_CR_FIRB	529900WQGOTJDYG9NP76		KVK 09151956		LXS GF Equity	Lanxess Finance B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001189_CR_FIRB	5H8RMHHYTWIP1RKLCE38		KvK 34115238 0000		2177Z NA EQUITY	Linde Finance B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001190_CR_FIRB	549300J6QSW38QNOJK61		KVK 57924562			LYB International Finance B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001191_CR_FIRB	BN6WCCZ8OVP3ITUUVN49		KVK 24473890		DLY GB Equity	LyondellBasell Industries N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001192_CR_FIRB	635400TMCKVEU87EJ582		KVK 24321697			METINVEST B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001193_CR_FIRB	529900PF6F1OHRZVU341		KvK 33178683 0000		1169Z NA EQUITY	Metro Finance B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001194_CR_FIRB	635400 7MKEEGGVUMXO83		KVK 34239108			New World Resources N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001195_CR_FIRB	724500RKMOD48AIWKD94		KvK 24307569 0000		3893886Z NA EQUITY	NIDERA B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001196_CR_FIRB	549300 62JS29A5N4GO82		KVK 34248449			Nielsen Holdings N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001197_CR_FIRB	724500 GQV9YLNSWECU41		KVK 17179668			Nord Gold N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001198_CR_FIRB	724500TXS5HH3GY4UW42		KVK 30124358			NS Groep N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001199_CR_FIRB	5299000CMF80GY2U0U47		KVK 16074305	NL0010395208	NUO NA Equity	Nutreco Holding NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001200_CR_FIRB	724500HT4YW45B1Y7859		KVK 57585083			OAK Leaf B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001201_CR_FIRB	549300NCMRGIBJYUOE57			NL0010558797		OCI	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001202_CR_FIRB	724500IM9A059TQLBX63					OCI Nitrogen BV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001203_CR_FIRB	724500 5 3F5WRDY8CDZ66		KVK 24291478		OI US Equity	OI European Group B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001204_CR_FIRB	Q47A62EK6GMSID3Y8C39		KVK 17133742	XS0788529096	PCAR US Equity	PACCAR Financial Europe B.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001205_CR_FIRB	549300N522D3SS8MKV65		KvK 24320769 0000		3617372Z NA EQUITY	PETROBRAS NETHERLANDS BV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001206_CR_FIRB	549300VGHJJ58HE2B54		KVK 17008551		PHIA NA Equity	Philips Electronics NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001207_CR_FIRB	529900N9UJEHN9UPXN50					PHOENIX PIB FINANCE BV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001208_CR_FIRB	724500Q41FHN0P1GPC53		KVK 27168968	NL0009739416	TNT LI Equity	PostNL N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001209_CR_FIRB	549300 36WK3GMCN17Z57				QIA GY Equity	Qiagen NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001210_CR_FIRB	724500 9EAAUUQJ0U4T57		KVK 33216172	NL0000379121	RAND NA EQUITY	RANDSTAD HOLDING NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001211_CR_FIRB	549300XO8R7MPISUO753		KVK 33155037	NL0006144495		Reed Elsevier NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001212_CR_FIRB	549300 2YCY6HTK0OUR29		KVK 24251372	XS0202649934	REP GY Equity	Repsol International Finance B.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001213_CR_FIRB			KVK 34179503	GB00B03MM408	RDSA NA EQUITY	ROYAL DUTCH SHELL PLC	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001214_CR_FIRB	549300 2N51KZCVBDMS27		24114856	NL0006055329		ROYAL IMTECH NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001215_CR_FIRB	213800LBMMAIGTFQP389		KVK 14105351		SABIC AB Equity	SABIC Capital I B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001216_CR_FIRB				NL0000360618		SBM OFFSHORE	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001217_CR_FIRB	529900KEH8410ESH1483		KVK 53761790			Schaeffler Finance B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001218_CR_FIRB	724500DX7Q1A19SPY530		KVK 34166584			Schiphol Nederland B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001219_CR_FIRB	724500TBT3NI9SPNJ75					SHV Netherlands NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001220_CR_FIRB	TAFO772JB70PDRN5VS48		KvK 27092998 0000		1223Z NA EQUITY	Siemens Financieringsmaatschappij N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001221_CR_FIRB	724500E9ZG6JMH6E2114			NL0000817179		SLIGRO FOOD GROUP	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001222_CR_FIRB	724500ZTKJYJMWVLWJ82		KVK 34297413			SRLEV N.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001223_CR_FIRB	549300ZSSXOL85X3XC87		KVK 58623701			Syncreon Group B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001224_CR_FIRB	724500LTUWK3JQG63903		KVK 09083317			TenneT Holding B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001225_CR_FIRB	724500I8G22FOV7TYYJ34		KVK 06045666	NL0000852523	TWEKA NA EQUITY	TKH Group NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001226_CR_FIRB	724500978QL7NKMLTQ37		KVK 34210949			TMF Group Holding B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001227_CR_FIRB				NL0009739424		TNT EXPRESS	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001228_CR_FIRB	724500L44K67W7UW1C59					TomTom International B.V	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001229_CR_FIRB	724500OPA8GZ5QUNSR96		KVK 33194984		TOM GY Equity	Toyota Motor Finance (Netherlands) B.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001230_CR_FIRB	PX7SUPU7HUNJBQ8BPI65		KVK 33236939		5852 33Z NA Equity	Trafigura Beheer BV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001231_CR_FIRB	549300TK7G7NZTVM1Z30		KVK 24051830	NL0000009355	UNIA NA Equity	Unilever NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001232_CR_FIRB	549300IW6C3SRHJUK147					Vitol Holding BV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001234_CR_FIRB	549300FRXSUUW3M2Q281					WABCO Europe Holdings BV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001235_CR_FIRB	724500522D3ORUTUGW47		KVK 05078970		WAVIN NA Equity	Wavin NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001236_CR_FIRB	724500YRQCY3BD9RJZ92			NL0000289213		WERELDHAVE	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001237_CR_FIRB	724500TEM53I0U077B74		KVK 33202517	NL0000395903	WKL NA EQUITY	Wolters Kluwer N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001238_CR_FIRB	5JB3IE65ZU13TA0DGN10					Würth Finance International B.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001239_CR_FIRB				NL0006294290		ZIGGO	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001240_CR_FIRB					BWO NO Equity	BW Offshore Shipholding Ltd	NO	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001241_CR_FIRB	549300ZHCILEMZLBS85		00304772770005			FERD AS	NO	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001242_CR_FIRB	549300F6KP3UMLPOY27		93118674 4			ICA Norge AS	NO	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001243_CR_FIRB	549300ZLJDXBXUNCY824		936738540			National Oilwell Varco Norway AS	NO	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001244_CR_FIRB	549300N1SDN71ZZ8BO45				NHY NO Equity	Norsk Hydro ASA	NO	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001245_CR_FIRB	529900J8VSH14TP5VD23					ODFJELL SE	NO	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001246_CR_FIRB	213800T66DRTE6O6BV87		916235291		PGS NO Equity	Petroleum Geo-Services ASA	NO	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001247_CR_FIRB	529900TH4OAW7WYG1777		987059699			Statkraft AS	NO	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001248_CR_FIRB	OW6OFBNCKXC4US5C7523		923609016		STL NO Equity	Statoil ASA	NO	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001249_CR_FIRB	R7NJHU48LTCIOB9BVU57				CNU NZ Equity	Chorus Limited	NZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001250_CR_FIRB	259400GYHYZPQ0HTMT82				CIE PW Equity	Ciech S.A.	PL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001251_CR_FIRB	259400A9BI23M3K1NK82				LTS PW EQUITY	GRUPA LOTOS S.A.	PL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001252_CR_FIRB	259400WT6MCX3V59XI09					Netia S.A.	PL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001253_CR_FIRB	259400TOMPUOLS65II22		10681		TPA1 GB Equity	ORANGE POLSKA SA	PL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001254_CR_FIRB	259400TGY6IYEP2EFW87		467426			POLKOMTEL SP. Z O.O.	PL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001255_CR_FIRB	259400VVMM70CQREJT74		28860		PKN PW Equity	Polski Koncern Naftowy ORLEN S.A. (PKN)	PL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001256_CR_FIRB	259400NAPDFBOTNCR154				TPE PW Equity	TAURON Polska Energia S.A.	PL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001257_CR_FIRB	Q1ECZWEVT6ZTFERCPG94			PLTLKPL00017	OPL PW EQUITY	TELEKOMUNIKACJA POLSKA SA	PL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001258_CR_FIRB	213800RQXBBZ6KSP1172		500311390			AMORIM & IRMAOS SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001259_CR_FIRB	213800 2PLGLYW8EP7248					AMORIM HOLDING II SGPS SA	PT	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001260_CR_FIRB	213800V5Z38TLIRQW516		500700834			ANA AEROPORTOS PORTUGAL SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001261_CR_FIRB			502607920			AUCHAN PORTUGAL HIPERMERCADOS SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001262_CR_FIRB	549300I1KNBNPPKW7528		500038015			AUTO SUECO LDA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001263_CR_FIRB	549300RU6UYW1UMYOP92		500194670			BP PORTUGAL COMERCIO DE COMBUSTIVEIS LUBRIFICANTES SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001264_CR_FIRB				PTBRIOAM0000	BRI PL EQUITY	BRISA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001265_CR_FIRB	549300FREK460JU7RG08		500060266			CELULOSE BEIRA INDUSTRIAL-CELBI SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001266_CR_FIRB	549300TF1SUYCFUO3840		503309362			COLEP PORTUGAL SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001267_CR_FIRB			507195515			CONTROLINVESTE SGPS SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001268_CR_FIRB	213800X28CMB8LAIT849		502557400			CPCDI COMP PORTUGUESA DIST PROD INFORMATICOS SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001269_CR_FIRB	549300RGQV4M16FESU23		500832234			CUF QUIMICOS INDUSTRIAS, SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001270_CR_FIRB	529900C1C3WDMGI9VH80			PTEDP0AM0009	EDP PL EQUITY	EDP - Energias de Portugal S.A.	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001271_CR_FIRB	529900LOXJVWGOH84656		503293695			EDP - GESTÃO DA PRODUÇÃO DE ENERGIA SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001272_CR_FIRB			504885367			ESPIRITO SANTO SAUDE SGPS SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001273_CR_FIRB	213800331 9Y7NM75FG53		504499777	PTGALIOE0009	GALP PL Equity	GALP ENERGIA SGPS, S.A.	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001274_CR_FIRB	213800Y3V72PI6W8KG10		511220448			GRUPO PESTANA - SGPS SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001275_CR_FIRB	259400A8SZP10GB5IB19			PTJMT0AE0001	JMT PL EQUITY	J.MARTINS	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001276_CR_FIRB			500073880			LENA ENGENHARIA CONSTRUCOES SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001277_CR_FIRB	549300SNYKYW15R3UE62		502011475			MODELO CONTINENTE HIPERMERCADOS SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001278_CR_FIRB	549300TLPT6W9R3CLQ86		500197814			MOTA-ENGIL, ENGENHARIA E CONSTRUCAO S.A.	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001279_CR_FIRB	5493003NN4LXUF8JA244					Ocidental Companhia Portuguesa de Seguros de Vida, S.A.	PT	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001280_CR_FIRB	549300711D35BVUPC5942		502604751			OPTIMUS-COMUNICACOES S.A	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001281_CR_FIRB			507979265			OPWAY - SGPS, SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001282_CR_FIRB	213800ZWKG61JG7ZCF61		500697370			PETROLEOS PORTUGAL PETROGAL SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001283_CR_FIRB	259400DRC6WOXNVW8B57	500829993	500829993		90413Z PL EQUITY	PINGO DOCE-DISTRIBUIÇÃO ALIMENTAR S.A.	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001284_CR_FIRB	549300UNIB7M2AXUXS35			PTPT10AM0006	PTCL TQ EQUITY	Portucel S.A.	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001285_CR_FIRB	549300FR1FN48IGHR915			PTREL0AM0008	RENE PL Equity	REN-Redes Energeticas Nacionais, SGPS, S.A.	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001286_CR_FIRB			500246963			REPSOL PORTUGUESA SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001287_CR_FIRB	5493002X2CCY60HWCU94		500243590			SECIL COMP GERAL CAL CIMENTO SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001288_CR_FIRB	549300PXZF74GVQM6867		500058580			SONAE INDUSTRIA PRODUCAO COM DERIVADOS DE MADEIRA SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001289_CR_FIRB	549300EZYIURQ5RGSE56		500278571			SOVENA OILSEEDS PORTUGAL, SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001290_CR_FIRB	549300KFJPELBPMQH079		500833532			SOVENA PORTUGAL CONSUMER GOODS SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001291_CR_FIRB	959800201400058132 90		505042037			SUMOL+COMPAL MARCAS SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001292_CR_FIRB			500097488			TEIXEIRA DUARTE ENGENHARIA E CONSTRUCOES SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001293_CR_FIRB	549300CNE5R74B3XKF57		505266202			UNICER BEBIDAS SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001294_CR_FIRB		503933139	503933139		3646175 Z PL EQUITY	UNILEVER JERÓNIMO MARTINS, LDA.	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001295_CR_FIRB	213800IDK8UTYDSFOG74		502544180			VODAFONE PORTUGAL COMUNICACOES P ESSOAIS SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001296_CR_FIRB		500302200	500302200		0265472D PL EQUITY	ZAGOPE - CONSTRUÇÕES E ENGENHARIA S.A.	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001297_CR_FIRB	549300VOFQC1SPGTZM19		503039063			ZON TV CABO PORTUGAL SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001298_CR_FIRB	549300D3EIDZJB62TR20		21183		ORDS QD Equity	Ooredoo Q.S.C.	QA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001299_CR_FIRB	549300UKYDM6L8HEPU79				SNP RO EQUITY	OMV PETROM S.A.	RO	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001300_CR_FIRB	549300F8ZIGJVUPIU797		24297754			Rompetrol Group N.V. (The)	RO	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001301_CR_FIRB					GAZP RU Equity	Gazprom OAO	RU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001302_CR_FIRB					ROSN RU Equity	OJSC Oil Co Rosneft	RU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001303_CR_FIRB					TATN RU Equity	Tatneft OAO	RU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001304_CR_FIRB	549300 7RN7O98MYBX124					AKTIEBOLAG LINDEX	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001305_CR_FIRB	549300UCKT2UK88AG251			SE0000695876	ALFA SS EQUITY	Alfa Laval AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001306_CR_FIRB	549300YECS8HKCIMMB67			SE0000255648	ASSAB SS EQUITY	Assa Abloy AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001307_CR_FIRB	213800T8PC8Q4FYJZR07		556014 2720	SE0000122467	ATCO A SS EQUITY	Atlas Copco Aktiebolag	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001308_CR_FIRB	213800 2GW5WN1UYZAO32		5561125690000 4			BILIA AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001309_CR_FIRB	549300YJUYJ9A24RXL71			SE0005906922	SE0005906922 Corp	BILLERUDKORSNÄS AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001310_CR_FIRB	549300ZACGIQHBBMOD20		5560269549		BONN SS EQUITY	Bonnier Finans AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001311_CR_FIRB	213800SE6FV3UDEIEY92		7231 7831			CAPIO AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001312_CR_FIRB	549300GU5OHTR1T5IY68			SE0005932225	SE0005932225 Corp	Castellum AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001313_CR_FIRB	549300HCT1WLHEXNLZ18					Dometic Holding AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001314_CR_FIRB	549300Y3HHZB1ZGFPJ93				ELUXA SS Equity	Electrolux AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001315_CR_FIRB	549300JNPJ46XNH0PM97					Fabege AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001316_CR_FIRB	5493003PZ4F570G3W735					GETINGE AB,	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001317_CR_FIRB	529900XKWB408ZZYBF68					GREEN CARGO AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001318_CR_FIRB	213800YUV362W4E1LP46					H & M Hennes & Mauritz GBC AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001319_CR_FIRB	549300J3BTSY61VHUR49		5560101155000 4			HALDEX AKTIEBOLAG	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001320_CR_FIRB	549300VOTS5OZ82UTG69			SE0005934320	SE0005934320 Corp	HEMSÖ FASTIGHETS AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001321_CR_FIRB	549300WJFW6ILN14TA80		5561904771	SE0000103699	HEXAB SS EQUITY	Hexagon AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001322_CR_FIRB	529900S0SH3454F0QE68		5560013301	SE0000109290	HOLMB SS EQUITY	Holmen AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001323_CR_FIRB	549300GYQIIJ3UXB7655			SE0001662222	HUSQB SS EQUITY	HUSQVARNA AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001324_CR_FIRB	549300VEBQPHRZBKUX38		556013-8298	XS0795505402	INVEA SS Equity	Investor AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001325_CR_FIRB	529900X0UEM9DOM6FK12		5560452103	SE0000806994	JM SS EQUITY	JM AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001326_CR_FIRB	549300VD6SNN55N5V183					KORAB INTERNATIONAL AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001327_CR_FIRB	549300SOXRTBK0WSJN46		5565451217	SE0000549412	KLED SS EQUITY	Kungsleden AB	SE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001328_CR_FIRB	529900AB08F05L4HWU11					LANTMÄNNEN EK FÖR	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001329_CR_FIRB	213800NS2XXVRYS7WP40			SE0002683557	LOOMB SS EQUITY	Loomis AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001330_CR_FIRB	549300SNQNTHQLZQON04		5564272812	SE0000221723	MEDA A SS EQUITY	Meda AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001331_CR_FIRB	549300E8NDODRSX29339		5563099158	SE0000412371	MTGB SS EQUITY	MODERN TIMES GROUP MTG AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001332_CR_FIRB	213800WRGLW3CY4MHW53		5560345174000 4			NCC	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001333_CR_FIRB	549300KUJMRC9NW935 96					Nobina sverige AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001334_CR_FIRB	5493007VGEKBZGZ6PC69					NYNAS AB (PUBL)	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001335_CR_FIRB	549300ES84TRW7EWGU35					Persitorp Holding AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001336_CR_FIRB	549300S2D8BDHICKLJ47					PostNord AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001337_CR_FIRB	549300MIHCMD8DCSBY41		556072697003 4			Preem	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001338_CR_FIRB	549300ZHO4JCQQI13M69		556036-0793	SE0000112385	SEO0005670 88 Corp	SAAB AKTIEBOLAG	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001339_CR_FIRB	529900BZUAXN43LVZF54				SAND SS Equity	Sandvik AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001340_CR_FIRB	529900 1G94UPTI8C7N54		5 566577416		0 3015 36D SS EQUITY	Sandvik Treasury AB	SE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001341_CR_FIRB	529900AE1FZNUH6EVS39			SE0003366871	SAS SS EQUITY	SAS AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001342_CR_FIRB	529900BZYSUQLQSPNR07		5 5608 40976	SE0000308 280	SCVB SS EQUITY	Scania CV AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001343_CR_FIRB	635400TTYKE8 IIWDS617				SECUB SS Equity	Securitas AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001344_CR_FIRB	5493004WOSC31U83UG49		5 5610 63834		SKAB SS EQUITY	Skanska Financial Services	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001345_CR_FIRB	549300MA1BZYJU8 7BW55		5 5603 39086	SE0000113 250	SKAB SS EQUITY	Skanska Sverige AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001346_CR_FIRB	549300X6MQ0GG8BRY481					SKF sverige AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001347_CR_FIRB	549300 2HVSWBLEV7F15					SÖDRA SKOGSÄGARNA EKONOMISK FÖRENING	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001348_CR_FIRB	529900329VS14ZIML164		5 5601 63429	SE0000171100	SSAB A SS EQUITY	SSAB AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001349_CR_FIRB	529900J0C48FH28HNQ19		5 5631 37933	SE0000120669	SSAB A SS EQUITY	SSAB Emea AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001350_CR_FIRB	213800CWLTI7WZCC2R35		5 560010802		1081Z SS EQUITY	Stena AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001351_CR_FIRB	529900 5HSK597UX55629					SVEASKOG FÖRVALTNINGS AKTIEBOLAG	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001352_CR_FIRB	549300FW5JDRV1IJ0M67				SCAB SS Equity	Svenska Cellulosa AB [SCA]	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001353_CR_FIRB	529900ZERGNJBEQEX179		5 5679 7081 8000 4			SWEDAVIA AB SWEDAVIA EKONOMI	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001354_CR_FIRB	549300 5DU300 3SGUC166					SWEDISH HOSPITAL PARTNERS AB,	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001355_CR_FIRB	529900YVXCGNWAUYZG78			SE0000310336	SWMA SS EQUITY	Swedish Match AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001356_CR_FIRB	213800EKD193RVI9HL76		5 5641 08917	SE0000314 304	TEL2B SS EQUITY	Tele2 AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001357_CR_FIRB	549300W9JLPW15XIFM52		556016-0680	XS0435008726	ERICB SS Equity	Telefonaktiebolaget LM Ericsson	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001358_CR_FIRB	213800FSR9RNDUOTXO25				TLSN SS Equity	TeliaSonera AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001359_CR_FIRB	549300 6LU5JO4P7HQ305					THULE HOLDING AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001360_CR_FIRB	213800XY16PAWG2PAD14				TRELB SS Equity	Trelleborg AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001361_CR_FIRB	549300 7LNZSEWN5KTV42			SE0005769270	SE0005769270 Corp	Vasakronan	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001362_CR_FIRB	549300T5RZ1HA5HZ3109				VATT SS Equity	Vattenfall AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001363_CR_FIRB	549300HGV012CNC8JD22			SE0000115420	VOLVB SS EQUITY	Volvo AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001364_CR_FIRB	549300 83GODGBHODQ153		189744			Global A&T Electronics Ltd.	SG	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001365_CR_FIRB	33D7DTWH8BNIUWE0IF81				OLAM SP Equity	Olam International Ltd	SG	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001366_CR_FIRB					7536988Z SK EQUITY	Volkswagen Slovakia A.S.	SK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001367_CR_FIRB	549300QOGMPTKB6W7G56		1,07544E+11	USY71548BY95	PTT TB Equity	PTT Public Company Limited	TH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001368_CR_FIRB	8RS0AKOLN9870 42F2V04				NXWA GF Equity	21st Century Fox America, Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001369_CR_FIRB	LUZQVYP4VS22CLWDAR65			US88579YAF88	MMM SE Equity	3M Company	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001370_CR_FIRB	HQD377W2YR662HK5JX27		IL0 8142220		ABT US Equity	Abbott Laboratories	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001371_CR_FIRB	FR5LCKFTG8054YNNRU85		DE512 6809		4AB GF Equity	AbbVie Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001372_CR_FIRB	549300T0GJTEK811V153				WPI US EQUITY	Actavis, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001373_CR_FIRB	549300QKBENKLBXQ8968		PA7 24325		AET US Equity	Aetna Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001374_CR_FIRB	LYOM0B2GCF1JWXK5ZG04				AGCO UN Equity	AGCO Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001375_CR_FIRB	QUIX8Y7A2WP0XRMW7G29				A UN Equity	Agilent Technologies, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001376_CR_FIRB	9PO87UV78U1JHLR68X04				8685 JT Equity	AIG Financial Products Corp.	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001377_CR_FIRB	7QEON6Y1RL5XR3R1W237				APD US Equity	Air Products & Chemicals Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001378_CR_FIRB	ABPN11VOHLHX6QR7XQ48				AA US Equity	Alcoa Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001379_CR_FIRB	XSGZFLO9YTNO9VCQV219				MO US Equity	Altria Group Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001380_CR_FIRB	ZXTILKJKG63JELOEG630		DE2620453		AMZN US Equity	Amazon.com, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001381_CR_FIRB	IWUQB36BXD6OWD6X4T14		DE0332421		AAL UW Equity	American Airlines, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001382_CR_FIRB	B6Q2VFHD1797Q7NZ3E43		CAC0951492		7267 JT Equity	American Honda Finance Corporation	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001383_CR_FIRB	549300 6ORUSIL88JOE18				AMT US Equity	American Tower Corp [ex- American Tower System]	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001384_CR_FIRB	549300D3L3G0R4U4VT04				APH US Equity	Amphenol Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001385_CR_FIRB	B78FQ7XBQFLP4AYJ6F79				APC US Equity	Anadarko Petroleum Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001386_CR_FIRB	72ZZ1XRHOOU9P9X16K08				APA US Equity	Apache Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001387_CR_FIRB	HWUPKR0MPOU8FGXBT394		CAC0806592		AAPL US Equity	Apple Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001388_CR_FIRB	42YMHYH0XMHJEXDUB065					ARAMARK Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001389_CR_FIRB	W47HVZ7Q6FXL86RELH91		DE0717711		ACI US Equity	Arch Coal, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001390_CR_FIRB	549300LO13MQ9HYSTR83		DE0152524		ADM US Equity	Archer-Daniels-Midland Company	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001391_CR_FIRB	0C0SZC7H22UW12NA3R46				ARRS UW Equity	Arris Group, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001392_CR_FIRB	549300YNNLBXT8N8R512		NYCARREUS		ARW US Equity	Arrow Electronics, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001393_CR_FIRB	6O4MRU8C1MS0K34UQF79		KY0580261		ASH US Equity	Ashland Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001394_CR_FIRB	549300Z40J86GGSTL398		DE2018584		T* MM Equity	AT&T Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001395_CR_FIRB	QVLWEGTD258GJMO8D383				ATO US Equity	Atmos Energy Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001396_CR_FIRB	HGBOIJLQXWER4SAL2I23				ADP US Equity	Automatic Data Processing	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001397_CR_FIRB	GA3JGKJ41LJKXDN23E90					Autozone Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001398_CR_FIRB	XN8R4HH1TVC1XOCL5P21				CAR US EQUITY	Avis Budget Car Rental LLC	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001399_CR_FIRB	XJI53DCPL7QABOWK4Z75		NYCAVNTUS		AVT US Equity	Avnet, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001400_CR_FIRB	549300 7RY69UEB1F1B45				AVP US Equity	Avon Products, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001401_CR_FIRB	MF62XBVMNYTYMC18DL76		DE2416636		BA/ LN Equity	BAE Systems Holdings Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001402_CR_FIRB					BHI US EQUITY	Baker Hughes Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001403_CR_FIRB	EWRDABCN7XBHM371IA98		DE2072335			Beam Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001404_CR_FIRB	HL5XPTVRV0O8TUN5LL90		MN1K-1056		BBY US Equity	Best Buy Co., Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001405_CR_FIRB	KK5MZM9D1X1XZL9DZL15		DE2322568		BMW HB Equity	BMW US Capital, LLC	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001406_CR_FIRB	549300DSFX2IE88NSX47				BWA US Equity	BorgWarner Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001407_CR_FIRB	Y6ZDD9FP4P8JSSJMW954		DE0874815		BSX UN Equity	Boston Scientific Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001408_CR_FIRB	549300GMUCJ085270Q81		IN18 2869-107		BP/ LN Equity	BP Corporation North America Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001409_CR_FIRB	549 300YYMNSW7KWZH127				BP/ LN Equity	BP Products North America Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001410_CR_FIRB	H1YYNH7UQUORYSJQCN42				BMY US EQUITY	Bristol Myers Squibb Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001411_CR_FIRB	5493007M0RIN8HY3MM77				BG US Equity	Bunge Limited	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001412_CR_FIRB	Y7ET3D9SDOFUZ515FE28		DE0799956		CA US Equity	CA, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001413_CR_FIRB	43R4VPJBXTU2O15HEF41					Calpine Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001414_CR_FIRB	549300 7JDSMX8Z5Z1902				CPB US Equity	Campbell Soup Company	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001415_CR_FIRB	CCU46N3GJMF4OK4N7U60		OH5 35613		CAH US Equity	Cardinal Health, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001416_CR_FIRB	QXZYQNMR4JZ5RIRN4T31				3091Z US Equity	Cargill Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001417_CR_FIRB	EDBQKYOPJUCJKLOJDE72		DE0921323		CAT SE Equity	Caterpillar Financial Services Corporation	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001418_CR_FIRB	WRJR7GS4GTRECRRTVX92				CAT US EQUITY	Caterpillar Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001419_CR_FIRB	5KYC8KF17ROCY24M3H09		DE2106821		CSS GM Equity	CBS Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001420_CR_FIRB	CD30XVRLT4QO00B1C706		DE3780476		CE UN Equity	Celanese US Holdings LLC	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001421_CR_FIRB	4S1HMF0MOSTT18CD0X64				CELG US Equity	Celgene Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001422_CR_FIRB	21TPXMRRHFKOBHDC8J74					CenterPoint Energy Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001423_CR_FIRB	8E6NF1YAL0WT6CWXXV93				CSCO US EQUITY	Cisco Systems Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001424_CR_FIRB	549300IA9XFBAGNIBW29					CMS Energy Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001425_CR_FIRB	B0QU0GIVGFFMCOP5RJ72		DE4789658		CKK GB Equity	Coca-Cola Enterprises, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001426_CR_FIRB	2V9V7M0RUQG9M2J4IC47					Colfax Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001427_CR_FIRB	YMEGZFW4SBUSS5BQXF88		DE0156313		CL US Equity	Colgate-Palmolive Company	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001428_CR_FIRB	51M0QTTNCGUN7KFCFZ59		PA3039985		CTP GR Equity	Comcast Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001429_CR_FIRB	549300OQS2LO07ZJ7N73		DE0406521		CMC US Equity	Commercial Metals Company	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001430_CR_FIRB	611 3F6JQLW1UGTBN1L36				CSC US equity	Computer Sciences Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001431_CR_FIRB	549300351JDEIH090K650		DE0818944		CAG US Equity	ConAgra Foods, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001432_CR_FIRB	SYHS7HRDXLL4I0IQ8776				CXO US EQUITY	Concho Resources Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001433_CR_FIRB	6VJJ5GQWIRDQ06DUXG89		DE0064324		COP US Equity	ConocoPhillips Company	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001434_CR_FIRB	549300JK3KH8PWM3B226		DE2277631		CNX UN Equity	CONSOL Energy Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001435_CR_FIRB	29DX7H14B9S6O3FD6V18				CTO GM Equity	Costco Wholesale Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001436_CR_FIRB	549300BO9IWPF3S48F93				COTY US EQUITY	Coty Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001437_CR_FIRB	TVRMNZKRGA8LPW6XPG60					Cox Enterprises Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001438_CR_FIRB	RPFGGRL1J75WGF2DFO04		PA3337938		CCK US Equity	Crown Americas LLC	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001439_CR_FIRB	ZUNI8PYC725B6H8JU438		IN1940620443		CMI UN Equity	Cummins Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001440_CR_FIRB	S4BKK9OTCEWQ3YHPFM11				DHR US EQUITY	Danaher Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001441_CR_FIRB	PWFTNG3E0Y73OXWDH088				DE US EQUITY	Deere & Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001442_CR_FIRB	3E70L4WYANTIWWIPHC81				DELL US EQUITY	Dell Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001443_CR_FIRB	Q2CCMS6R0AS67HJMBN42				DAL US EQUITY	Delta Air Lines Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001444_CR_FIRB	549300423488RKR3ZPN35		DE2155705		DVN US Equity	Devon Energy Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001445_CR_FIRB	F14FQJ2EEHW5VPYUHL14				DO US Equity	Diamond Offshore Drilling, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001446_CR_FIRB	549300Z1UGYT5725XB67		DE3535468		DTV TQ Equity	DIRECTV Holdings LLC	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001447_CR_FIRB	ILUL7B6Z54MRYCF6H308				D US EQUITY	Dominion Resources Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001448_CR_FIRB	549300FMC2ALGA7N9E80		DE0412823		DOV UN Equity	Dover Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001449_CR_FIRB	ZQUIP1CSZO81XRBSOU78				DOW US EQUITY	Dow Chemical Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001450_CR_FIRB	549300IX8SD6XXD71178				DTE US EQUITY	DTE Energy Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001451_CR_FIRB	FDPVHDGJ1IQZFK9KH630		DE2345566		EMN UN Equity	Eastman Chemical Company	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001452_CR_FIRB	0NZWDMRCE180888QQE14				ETN US EQUITY	Eaton Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001453_CR_FIRB	OML71K8X303XQONU6T67		DE2871352		EBAY US Equity	eBay Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001454_CR_FIRB	FRDRIPF3EKNDJ2CQJL29				LLY US EQUITY	Eli Lilly & Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001455_CR_FIRB	FGLT0EWZSUJRRITFOA30				EMR UN Equity	Emerson Electric Co.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001456_CR_FIRB	GHFPUH0OZ5JLGJXWCO16				ESV UN Equity	ENSCO International Incorporated	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001457_CR_FIRB	4XM3TW50JUL5LG8BNC79				ETR US EQUITY	Entergy Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001458_CR_FIRB	549300EVUN2BTLJ3GT74		DE2911438		EQIX US Equity	Equinix, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001459_CR_FIRB	549300RO2XES74KQGG63				XLS US EQUITY	Exelis Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001460_CR_FIRB	3SOUA6IRML7435B56G12				EXC US EQUITY	Exelon Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001461_CR_FIRB	C17MUJI4USF3V0NJ1H64		WA601975803		EXPE UW Equity	Expedia, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001462_CR_FIRB	J3WHBG0MTS7O8ZVMDC91		NJ3793794100		XOM US Equity	Exxon Mobil Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001463_CR_FIRB	549300E707U7WNPZN687				FDX US EQUITY	FedEx Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001464_CR_FIRB	6WQ10GK1PRIVBA061U48		GA011059 7		FIS UN Equity	Fidelity National Information Services, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001465_CR_FIRB	549300NPYMLM4NHTOF27					First Solar Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001466_CR_FIRB	549300SVYJS666PQJH88		OH953140		FE US Equity	FirstEnergy Corp.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001467_CR_FIRB	6Y0GK877T6V7NJKZJVM41		NYCDRRCUS		FLS US Equity	Flowserve Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001468_CR_FIRB	CQ7WZ4NOFWT7FAE6Q943				FLR US EQUITY	Fluor Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001469_CR_FIRB	CKDHZ2X64EBQCSP7013				FMC US Equity	FMC Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001470_CR_FIRB	EMQFUEY7DV1MVNKAUT87		DE3315658		FTI US Equity	FMC Technologies, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001471_CR_FIRB	2O5O5OYHG0MQM4VUIC57				F US EQUITY	Ford Motor Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001472_CR_FIRB	2MNR4Q42DBL85U7RD221					Forest Oil Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001473_CR_FIRB	A0WMBJD47C49E2JJOM88		DE4594648		FRE GY Equity	Fresenius US Finance I Inc.	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001474_CR_FIRB	549300FNRIXIL156M704				0196414D US EQUITY	Gavilon LLC	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001475_CR_FIRB	9C1X8XOOTYY2FNYTVH06				GD US EQUITY	General Dynamics Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001476_CR_FIRB	3C7474T6CDKPR9K6YT90		NYCGECYUS		GNE FP Equity	General Electric Company	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001477_CR_FIRB	2TGYMUGI08PO8X8L6150				GIS US Equity	General Mills, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001478_CR_FIRB	549300PDWRZX0BR28B12		DE4717789		GM UN Equity	General Motors Holdings LLC	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001479_CR_FIRB	L2EVHWFHVAQK72TMH265		DE4275413			Georgia-Pacific LLC	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001480_CR_FIRB	549300ZBI0S2ZQUY3437				GT US EQUITY	Goodyear Tire & Rubber Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001481_CR_FIRB	7ZW8QJWVPR4P1J1KQY45				GOOG US EQUITY	Google Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001482_CR_FIRB	ENYF8GB5SMQZ255O6U51		DE2681775		HAL UN Equity	Halliburton Company	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001483_CR_FIRB	KAO98FK89NPNNPQGUZ43		DE0497602		HSC US Equity	Harsco Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001484_CR_FIRB	549300NUB6D2R1ITYR45				HAS US Equity	Hasbro, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001485_CR_FIRB	549300PD0C69OJ0NLB27				766481Z US EQUITY	Hertz Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001486_CR_FIRB	UASVRYNXNK17ULIGK870		DE0097017		AHC GB Equity	Hess Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001487_CR_FIRB	WHKXQACZ14C5XRO8LW03				HPQ US EQUITY	Hewlett-Packard Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001488_CR_FIRB	549300 3STKEZ2S0RNU91				HNZ US EQUITY	HJ Heinz Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001489_CR_FIRB	ISRPG12PN4EIEOEMW547		DE2061772		HON UN Equity	Honeywell International Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001490_CR_FIRB	KNX4USFCNGPY45LOCE31				4335 HK Equity	Intel Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001491_CR_FIRB	VGRQXHF3J8VDLUA7XE92				IBM US EQUITY	International Business Machines (IBM Corp)	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001492_CR_FIRB	F9HV8ZL851LRIQ6D60098		NVC7491-1980		IGT UN Equity	International Game Technology	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001493_CR_FIRB	824LMFJDH41EY779Q875				IP US EQUITY	International Paper Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001494_CR_FIRB	549300 8IJOJ5VWTRC333					Interpublic Group of Cos	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001495_CR_FIRB	24F61SZD1 8II6ICG6541					Itron Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001496_CR_FIRB	YB2O5TUONPB3W1X7WJ88				ITT US EQUITY	ITT Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001497_CR_FIRB	KD833U13JEIGETBW2749				JAH US EQUITY	Jarden Corp (fka Alltrista Corp)	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001498_CR_FIRB	549300XR6O4ACB0KLV08					JFB Firth Rixson, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001499_CR_FIRB	E0KSF7PFQ210NWI8Z391				DE UN Equity	John Deere Capital Corporation	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001500_CR_FIRB	549300G0CFPGEF6X2043		NJ5106301000		JNJ GQ Equity	Johnson & Johnson	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001501_CR_FIRB	3LB2NG8VUU1SCV2NO430				JCI US EQUITY	Johnson Controls Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001502_CR_FIRB	LONOZNOJY1BXOHXWD886				K US EQUITY	Kellogg Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001503_CR_FIRB	AGX0G2MXE54NFNNICD28				KU1 US EQUITY	Kentucky Utilities Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001504_CR_FIRB	MP3J6QPYPGN75NVW2S34				KMB UN Equity	Kimberly-Clark Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001505_CR_FIRB	549300PDHUGWPWGOT525		DE2301470			Kinder Morgan Energy Partners, L.P.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001506_CR_FIRB	549300S158BXZWGOX372				3097Z US EQUITY	Koch Industries Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001507_CR_FIRB	549300JF6LPRTRJ0FH50				KSS UN Equity	Kohl's Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001508_CR_FIRB	V1BYR0MM295ZFWYYS367				KRFT US EQUITY	Kraft Foods Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001509_CR_FIRB	GR3KVMWVCR54YWQNXU90		DE0933796		LTD GF Equity	L Brands, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001510_CR_FIRB					LINE US EQUITY	Linn Energy LLC	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001511_CR_FIRB	5493007B9BM9ZXJJNO78		DE4009151		LYV UN Equity	Live Nation Entertainment, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001512_CR_FIRB	DPRBOZP0K5RM2YE8UU08				LMT US EQUITY	Lockheed Martin Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001513_CR_FIRB	WAFCR4OKGSC504WU3E95		NC0087443		LOW UN Equity	Lowe's Companies, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001514_CR_FIRB	2RTSLGQ89VMY18RHX631					Manitowoc Co Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001515_CR_FIRB	1FRVQX2CRLGC1XLP5727		DE3395371		MRO US Equity	Marathon Oil Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001516_CR_FIRB	3BNYRYQHD39K4LCKQF12		DE4750998		MPC UN Equity	Marathon Petroleum Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001517_CR_FIRB	225YDZ14ZO8E1TXUSU86		DE2798413		MAR US Equity	Marriott International, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001518_CR_FIRB	54930073HKEO6GZBSS03				4614Z US EQUITY	Mars Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001519_CR_FIRB	549300XMP3KDCKJXIU47		DE0706226		MMC UN Equity	Marsh & McLennan Companies, Inc.	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001520_CR_FIRB	5GCSNMQXHEYA1JO8QN11		DE0585027		MAS US Equity	Masco Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001521_CR_FIRB	AR5L2ODV9HN37376R084		DE3390142		MA US Equity	MasterCard Incorporated	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001522_CR_FIRB	549300VELLG24KHTJ564		DE0673809		MAT US Equity	Mattel, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001523_CR_FIRB	UE2136O97NLB5BYP9H04				MCD US EQUITY	McDonald's Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001524_CR_FIRB	549300WZWOM80UCFSF54		DE2417015		MCK US Equity	McKesson Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001525_CR_FIRB	4DL8C98Z5G5IXZLH3578				MWV US Equity	MeadWestvaco Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001526_CR_FIRB	D56MRZY2INAN94ZONZ37				MDT US EQUITY	Medtronic Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001527_CR_FIRB	4YV9Y5M850BRK1RP0397				MRK US EQUITY	Merck & Co Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001528_CR_FIRB	INR2EJN1ERAN0W5ZP974		WA6004134 85		MSF NA Equity	Microsoft Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001529_CR_FIRB	549300731LBH6ZCBE225				TAP US EQUITY	Molson Coors Brewing Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001530_CR_FIRB	549300DV9GIB88LZ5P30		VA055017 96		KTF GF Equity	Mondelez International, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001531_CR_FIRB	NONUZEX43GHIPSVDD938		DE3174788		MON US Equity	Monsanto Company	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001532_CR_FIRB	6S552MUG6KGJVEBSEC55		DE0789650		MTLA GF Equity	Motorola Solutions, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001533_CR_FIRB	MOM4570XTJ5YYX7JKH83		DE2977161		NGJ LN Equity	National Grid USA	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001534_CR_FIRB	549300VSP3RIX7FGDZ51				NEM US EQUITY	Newmont Mining Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001535_CR_FIRB	UMI46YPGBLUE4VGNNT48				NEE UN Equity	NextEra Energy Capital Holdings, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001536_CR_FIRB	549300Z2ZSKKGUE3J147				NKE US EQUITY	Nike Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001537_CR_FIRB	ZHUWIE4VK4MIYES0UG62		IN2000033100151		NI UN Equity	NiSource Finance Corp.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001538_CR_FIRB	7D6DJU2QXTUJRFNNJA49		CAC1059173		7201 JT Equity	Nissan Motor Acceptance Corporation	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001539_CR_FIRB	02VFQXG2D1LR5ZH3K186				NBL UN Equity	Noble Energy, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001540_CR_FIRB	549300S3IZB5P35KNV16		WA1780711 38		JWN US Equity	Nordstrom, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001541_CR_FIRB	RIMU48P07456QXSO0R61				NOC US EQUITY	Northrop Grumman Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001542_CR_FIRB	6B6FQLPMMKB141LX6NY57					Novelis Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001543_CR_FIRB	549300GGJCRSI2TIEJ46				NUE UN Equity	Nucor Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001544_CR_FIRB	IM7X0T3ECJW4C1T7ON55				OXY US EQUITY	Occidental Petroleum	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001545_CR_FIRB	52990006VBKYFQMQJX90		KvK 34311273 0000		OILT UD EQUITY	Oiltanking Finance B.V.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001546_CR_FIRB	HKUPACFHSSASQK8HLS17				OMC US EQUITY	Omnicom Group	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001547_CR_FIRB	1Z4GXXU7ZHVWFCD8TV52		DE2457805		ORCL* MM Equity	Oracle Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001548_CR_FIRB	549300TOPQ8NG4HGVK16					Owens Corning	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001549_CR_FIRB	PH3S12DWZBHHQKVYZ297		WA17700 5077		PCAR US Equity	PACCAR Financial Corp.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001550_CR_FIRB	KDTEY8BWE4861KZJCC07				PCAR US EQUITY	Paccar Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001551_CR_FIRB	SGY07Y7FNYBNLM6Z1M11		OR085297-86		BRK/A US Equity	PacifiCorp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001552_CR_FIRB	549300 2CONDB4N2HKI23				PH US EQUITY	Parker Hannifin Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001553_CR_FIRB	EJCO258LNNVSKAR2JX59		DE2864939		BTU US Equity	Peabody Energy Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001554_CR_FIRB	FJSUNZKFNQ5YPJ5OT455		NC0198463		PEP SE Equity	PepsiCo, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001555_CR_FIRB	765LHXWGK1KXCLTFYQ30				PFE US EQUITY	Pfizer Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001556_CR_FIRB	8YQ2GSDWYZXO2EDN3511					PG&E Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001557_CR_FIRB	HL3H1H2BGXWVG3BSWR90		VA0670281-5		PM1 SE Equity	Philip Morris International Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001558_CR_FIRB	TWSEY0NEDUDCKS27AH81					Pinnacle West Capital Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001559_CR_FIRB	549300N2O26NW4ST6W55		DE0101728		PBI US Equity	Pitney Bowes Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001560_CR_FIRB	5MRSWZYSSE4064ED3F25					Plains Exploration & Production Co LP	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001561_CR_FIRB	549300BKPEP01R3V6C59		PA284424		PPG UN Equity	PPG Industries, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001562_CR_FIRB	ZU69GUVJQGZ6Z1UOOO79				PX US EQUITY	Praxair Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001563_CR_FIRB	653X7J22E861RNTJSA74				3252Z US EQUITY	President & Fellows of Harvard College	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001564_CR_FIRB	2572IBTT8CCZW6AU4141				PG US EQUITY	Procter & Gamble Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001565_CR_FIRB	5PRBRS5FEH7NREC8OR45		NJ0100802453		PRU US Equity	Prudential Financial, Inc.	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001566_CR_FIRB	PUSS41EMO3E6XXNV3U28				PEG US EQUITY	Public Service Enterprise Group Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001567_CR_FIRB	123WA1MHY1GZXG2YDL90				PVH UN Equity	PVH Corp.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001568_CR_FIRB	8MCWUBXQ0WE04KMXBX50		DE2249088		DGX UN Equity	Quest Diagnostics Incorporated	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001569_CR_FIRB	HO1QNWM0IXBZ0QSMMO20				RL UN Equity	Ralph Lauren Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001570_CR_FIRB	YR6K3WJN0KKLUPZSNL57		DE0472015		RTN US Equity	Raytheon Company	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001571_CR_FIRB	NKNQHM6BLECKVOQP7O46				RSG US EQUITY	Republic Services Group	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001572_CR_FIRB	PQQ60KVT5SJX0ETQT497				RKT US Equity	Rock-Tenn Company	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001573_CR_FIRB	VH3R4HHBH1H12O0EXZJ88				ROK US Equity	Rockwell Automation, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001574_CR_FIRB	549300LJXD867XMVE759				ROP UN Equity	Roper Industries, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001575_CR_FIRB	K2NEH18QNVW44JIWK7Z55		C-38863		RCL NO Equity	Royal Caribbean Cruises Ltd.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001576_CR_FIRB	549300TJCKW4BRXPJ474				RPM US Equity	RPM International Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001577_CR_FIRB	549300VXRTBPBK07QT94				039829Z US EQUITY	Ruby Pipeline LLC	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001578_CR_FIRB	ZXJ6Y2OSPZXIVGRILD15		FL590739250		R US Equity	Ryder System, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001579_CR_FIRB	549300NKZ6VCN5P3K723		DE2096948		SWY US Equity	Safeway Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001580_CR_FIRB	RLTHESQ0RNFQJWPBJN60		DE2258732		SGMS UW Equity	Scientific Games International, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001581_CR_FIRB	Q0M0CZB4YN6JZ65WX109				SEE US EQUITY	Sealed Air Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001582_CR_FIRB	PBBKGKLRK5S5C0Y4T545		CAC1991515		SRE US Equity	Sempra Energy	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001583_CR_FIRB	KAF673KJXD92C8KSLU49				SLGN US EQUITY	Silgan Holdings Inc [fka Silgan Corp]	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001584_CR_FIRB	MR92GTD0MJTTTTQDVG45		DE2360269			Simon Property Group, L.P.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001585_CR_FIRB	HHWAT5TDOYZMM26KKQ73				SNA US Equity	Snap-on Incorporated	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001586_CR_FIRB	549300FC3G3YU2FBZD92					Southern Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001587_CR_FIRB	EFWMP121W54QV9MGOP87		DE4116263		SWN US Equity	Southwestern Energy Company	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001588_CR_FIRB	P761FCI0CPOG2418JE10				SPW US Equity	SPX Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001589_CR_FIRB	549300DJ09SMTO561131				SWK US Equity	Stanley Black & Decker, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001590_CR_FIRB	XQM2JIN1UL7642TU573				SPLS US Equity	Staples, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001591_CR_FIRB	549300F0SC4JTBU5137		MI148492		SYK US Equity	Stryker Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001592_CR_FIRB	549300TXO07O764WUH65				SPWR US EQUITY	Sunpower Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001593_CR_FIRB	YF6ZV0M6AU4FY94MK914				SYMC US Equity	Symantec Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001594_CR_FIRB	5RGWFLMGH3YS7KW1652				SYY US Equity	Sysco Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001595_CR_FIRB	8WDDFXB5T1Z6J0XC1L66				TGT US Equity	Target Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001596_CR_FIRB	6HL0C5LCIE4TN8UZHL06		DE2980513		TRP UN Equity	TC PipeLines, LP	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001597_CR_FIRB	UUL85LWXB4NGSWWXIQ25				TFX US Equity	Teleflex Incorporated	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001598_CR_FIRB	YAWJZJYEQ7M1SYMOS462		DE2106001		TEX UN Equity	Terex Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001599_CR_FIRB	CMTK1YBYNLPLIS3QLJ53				TSO US EQUITY	Tesoro Petroleum	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001600_CR_FIRB	549300VFZ8XJ9NUPU221					The Estee Lauder Companies	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001601_CR_FIRB	HCHV7422L5HDJZCRFL38		DE0558016		TMO US Equity	Thermo Fisher Scientific Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001602_CR_FIRB	KNG3XRAA0RHN9H62OK76				TWX US EQUITY	Time Warner Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001603_CR_FIRB	B0135MLPFXZSE70ASS73				TKR US EQUITY	Timken Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001604_CR_FIRB	549300V2JRLO5DIFGE82		DE3058821		DTE GF Equity	T-Mobile USA, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001605_CR_FIRB	R1JB4KXN77XFCXOQKV49		DE7324254		TRN US Equity	Trinity Industries, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001606_CR_FIRB	3NWOXIHJSQCX0SM5Z749		DE3589359		TRW US Equity	TRW Automotive Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001607_CR_FIRB	G8NWFN4YP7CR6FOP4886					Tupperware Brands Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001608_CR_FIRB	WD6L6041MNRW1JE49D58				TSN US Equity	Tyson Foods, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001609_CR_FIRB	MYF1DAS6G5WY7PRWCU78		DE0945814		ULVR LN Equity	Unilever Capital Corporation	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001610_CR_FIRB	K1OQBWM7XEOO08LDNP29		DE0890080		UAL UN Equity	United Airlines, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001611_CR_FIRB	D01LMJZU09ULLNCY6Z23				UPS US EQUITY	United Parcel Service Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001612_CR_FIRB	JNLUVFYJT1OZSIQ24U47				X UN Equity	United States Steel Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001613_CR_FIRB	107WOS4YJ0N7YRFE7309				UTX US EQUITY	United Technologies Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001614_CR_FIRB	549300VSXHFQVR770L55		DE4426189			Univar Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001615_CR_FIRB	549300BZXZ66F6DTIF20		VA0016487-1		UVV US Equity	Universal Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001617_CR_FIRB	KOO0397YRO83WY5MGD97				VRX CT Equity	Valeant Pharmaceuticals International	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001618_CR_FIRB	549300XTO5VR8SKV1V74				VLO US EQUITY	Valero Energy Corp	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001619_CR_FIRB	2S72QS2UO2OESLG6Y829				VZ US EQUITY	Verizon Communications Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001620_CR_FIRB	CWAJJ9DJ5Z7P057HV541				VFC US EQUITY	VF Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001621_CR_FIRB	X0ST5BPF0CZG9FE5OV61				VIA US EQUITY	Viacom Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001623_CR_FIRB	CQKUMNNZVDJLRYV2PT43					Virginia Electric & Power Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001624_CR_FIRB	549300JZ4OKEHW3DPJ59				V US Equity	Visa Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001625_CR_FIRB	549300BMOJ05INE4YK86		DE2669712			Vornado Realty L.P.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001626_CR_FIRB	549300UUPJ2NXDB68M19		DE0911551			VW Credit, Inc.	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001627_CR_FIRB	Y87794H0US1R65VBXU25				WMT US EQUITY	Wal-Mart Stores Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001628_CR_FIRB	7260JQNI6SCF9FIV2392				DIS US EQUITY	Walt Disney Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001629_CR_FIRB	IQN3XTJNANI73KWRED03					Walter Energy Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001630_CR_FIRB	549300YX8JIID70NFS41				WM US EQUITY	Waste Management	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001631_CR_FIRB	3CYEJKBUJZO3UW777J80		DE3797582			WEA Finance LLC	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001632_CR_FIRB	WHENKOULSSK7WUM60H03				WHR US EQUITY	Whirlpool Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001633_CR_FIRB	D3W7PCXCBRQLL17DZ313					World Fuel Services Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001634_CR_FIRB	T4VNTWMFQ7JQB65L7T35		DE3664441		WYN UN Equity	Wyndham Worldwide Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001635_CR_FIRB	LGJNMI9GH8XIDG5RCM61		MN37-AA		XEL US Equity	Xcel Energy Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001636_CR_FIRB	4KF48RN45X1OO8UBLY20				XRX UN Equity	Xerox Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001637_CR_FIRB	6EY4K7ZMF9UX1CU6KC79				XIX GF Equity	Xilinx, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001638_CR_FIRB	549300DF5MV96DRYLQ48				XYL US EQUITY	Xylem Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001639_CR_FIRB	2P2YLDVPES3BXQ1FRB91		DE3343799		ZMH US Equity	Zimmer Holdings, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001640_CR_FIRB	549300HD9Q1LOC9K1J48				ZTS UN Equity	Zoetis Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001641_CR_FIRB	549300TCO5W5OBFG7L21					RETAIL ESTATES NV	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001642_CR_FIRB	549300QSUNKAEBMYIR16					RAVAGO S.A.	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001643_CR_FIRB	549300O3SGMD4K45DN61			BE0404621642		ALCATEL-LUCENT BELL	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001644_CR_FIRB	549300311I9XW7PCY637			BE0403992231		Atlas Copco Airpower	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001645_CR_FIRB	549300PR82EONF1NKE18			BE0473566965		BELFIMA	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001646_CR_FIRB	549300UOBXCS79E82606			BE0404535431		Belgische Scheepvaartmaatschappij-Compagnie Maritime Belge	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001647_CR_FIRB	549300VSM2RG55U2QU15			BE0400853488		BRUSSELS AIRLINES	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001648_CR_FIRB	549300TZLRNTTT9B6384					Carrefour Finance SA	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001649_CR_FIRB	529900P0HVIO9218AU52			BE0422362447		COCKERILL MAINTENANCE & INGENIERIE	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001650_CR_FIRB	549300VWVXR1GOHG0E16			BE0425702910		COFELY FABRICOM sa	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001651_CR_FIRB	5493003N7PPOYDZI1G90			BE0400464795		COMPAGNIE D'ENTREPRISES CFE - AANNEMINGSMAATSCHAPPIJ CFE	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001652_CR_FIRB	5299009GDDJ20VCTA286			BE0404411707		CONTINENTAL BENELUX	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001653_CR_FIRB	549300NF0JB6QSGBSV95			BE0413572663		DELDO AUTOBANDEN	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001654_CR_FIRB	549300KT827RUL680A73			BE0428741087		D'IETEREN Treasury	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001655_CR_FIRB	5493000G720YN71E2S86			BE0435305514		DREDGING INTERNATIONAL	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001656_CR_FIRB	529900YOYR5FW12UBJ80			BE0471811661		EDF Luminus	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001657_CR_FIRB	549300F203XBWYK45D98			BE0411515075		Emmaüs vzw	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001658_CR_FIRB	529900T3V512W5JEJF78			BE0406183144		Evonik Degussa Antwerpen	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001659_CR_FIRB	549300 6GOR72R0ZYBN98			BE0860409202		EXMAR	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001660_CR_FIRB	529900 71WX2UW1WNHC16			BE0402954628		FLUXYS BELGIUM	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001661_CR_FIRB	529900RL1B6NSLKU7P45			BE0821382439		FLUXYS FINANCE	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001662_CR_FIRB	549300EL1OTYCHBFUV17			BE0442100363		GDF SUEZ CC SCRL	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001663_CR_FIRB	549300AS6JDY8GAUB274			BE0831958211		GDF SUEZ ENERGY MANAGEMENT TRADING	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001664_CR_FIRB	6IM6CQKADLNCQGUEU352			BE0439255986		GEMS Services SA/NV	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001665_CR_FIRB	549300UFHGFY5IOON989			BE0220324117		Gimv	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001666_CR_FIRB	549300 4EAZQ20FYJKT70			BE0438202052		greif services belgium	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001667_CR_FIRB	529900 4FBX5DGG463D98			BE0430060188		HERAEUS ELECTRO - NITE INTERNATIONAL	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001668_CR_FIRB	549300 2TTO3072KC6L60			BE0402220594		Hewlett - Packard Belgium	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001669_CR_FIRB	549300V127GGJFIOCP26			BE0440113348		INTERNATIONAL FINANCE CENTER CFE	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001670_CR_FIRB	549300 2RVRZ1S3CPUI26			BE0428750985		ION BEAM APPLICATIONS S.A	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001671_CR_FIRB	549300 73ZQL85NE3817			BE0222343301		IVERLEK	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001672_CR_FIRB	549300YEC7519H8CBF72			BE0473587751		J.C. General Services CVBA	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001673_CR_FIRB	549300U0BLKP6Y8LPX16			BE0404778426		Katoen Natie	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001674_CR_FIRB	529900X1VAF3IXDZJ071					LE PEIGNE	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001675_CR_FIRB	549300ROPVHSEKEMW107			BE0807049797		LOCORAIL	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001676_CR_FIRB	549300L6DOLPEQSOI005			BE0405580655		MATEXI afkorting van MAATSCHAPPIJ TOT EXPLOITATIE IMMOBILIEN	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001677_CR_FIRB	549300 7JS0ZHJVBUWP18			BE0456810810		MOBISTAR	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001678_CR_FIRB	549300V3ES7BVGYNRZ58			BE0413630071		N.V BESIX S.A	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001679_CR_FIRB	529900P78BT1RIJYWY69			BE0458885719		NUTRECO CAPITAL	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001680_CR_FIRB	549300XHGK09MEWMOL68			BE0419457296		Ontex bvba	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001681_CR_FIRB	5299009CBE6VJXABZS81			BE0436410522		RAFFINERIE TIRLEMONTOISE - TIENSE SUIKERRAFFINADERERIJ	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001682_CR_FIRB	529900P4SONA6KVTRT86			BE0428343981		RECTICEL INTERNATIONAL SERVICES	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001683_CR_FIRB	529900LK4T42CNH2U882			BE0434475767		S.B. MANAGEMENT AND SERVICES	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001684_CR_FIRB	529900FTYUE9QOXMU884			BE0434284638		SAINT-GOBAIN BENELUX	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001685_CR_FIRB	549300CCKFF44A550J72			BE0400747580		SARENS	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001686_CR_FIRB	549300JTH1WHCEMIN40			BE0407139583		SD WORX	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001687_CR_FIRB	HB7FFAZI0OMZ8PP8OE26			BE0413330856		Society for Worldwide Interbank Financial Telecommunication	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001688_CR_FIRB	213800IS5GA1OZ8RBM85			BE0473416418		TELENET nv	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001689_CR_FIRB	529900R7MYQQO8CHR962			BE0403063902		TOTAL BELGIUM	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001690_CR_FIRB	5299003N2SCVNU16O909			BE0403079441		Total Petrochemicals & Refining SA/NV	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001691_CR_FIRB	549300ZSTW3D1UXOXY91			BE0412639681		TRACTEBEL ENGINEERING sa	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001693_CR_FIRB	549300J5X4E65PJHE355			BE0464538245		VPK SERVICES	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001694_CR_FIRB	5493002MUOV04NSPT571	2796756-1				RBC INVESTOR SERVICES TRUST	CA	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001695_CR_FIRB	549300G6ZUFBJVLAJQ46					MERCURIA ENERGY TRADING SA	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001696_CR_FIRB	5299009K1FINARYDEC72					RENAULT FINANCE SA	CH	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001697_CR_FIRB	549300WZRVQERM819Z90	1141987-6	CH020399235685			Schweizerische RÃ¼ckversicherungs-Gesellschaft AG	CH	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001698_CR_FIRB	529900J1Q7PCTSUSRW11	28208 23-9	HRB40498			LBBW Dublin Management GmbH	DE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001699_CR_FIRB	529900GHE5268QPEOH13	2537992-6	HRB106727			LIDL IRELAND GMBH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001700_CR_FIRB	529900USFSZYPS075O24	11448 38-8	HRB3790			VOLKSWAGEN FINANCIAL SERVICES AG	DE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001701_CR_FIRB	549300Y5BJOTCMUYT658					ARCELORMITTAL TREASURY SNC	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001702_CR_FIRB	969500KY4MRVCLM9HE48					EDF ENERGIES NOUVELLES	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001703_CR_FIRB	529900QI55ZLJVCMPA71					TOTAL CAPITAL	FR	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001704_CR_FIRB	2138006E2VG89XLORJ06		02366682			YORKSHIRE WATER SERVICES LIMITED	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001705_CR_FIRB	549300BPQYQ838KE1X51					UNIPEC ASIA COMPANY LIMITED	HK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001706_CR_FIRB	2138 00SKZTSE2L1BI169					THAMES WATER UTILITIES CAYMAN FINANCE LIMITED	KY	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001707_CR_FIRB	0YQH6LCEF474UTUV4B96		KvK 34313428 0000			ENEL FINANCE INTERNATIONAL N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001708_CR_FIRB	4ME66GO1Q4T87C52WS37		KvK 33134831 0000			GENERAL ELECTRIC INTERNATIONAL INC	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001709_CR_FIRB					1310Z AR Equity	Argentina	AR	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001710_CR_FIRB					1525Z AU Equity	Australia	AU	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001711_CR_FIRB					1480Z AV Equity	Austria	AT	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001712_CR_FIRB					43886Z BD Equity	Bangladesh	BD	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001713_CR_FIRB					111136Z BB Equity	Belgium	BE	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001714_CR_FIRB					1323Z BZ Equity	Brazil	BR	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001715_CR_FIRB					129225Z BU Equity	Bulgaria	BG	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001716_CR_FIRB					80710Z CN Equity	Canada	CA	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001717_CR_FIRB					4579 3Z CI Equity	Chile	CL	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001718_CR_FIRB					PRCH CH Equity	China	CN	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001719_CR_FIRB					1153Z CB Equity	Colombia	CO	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001720_CR_FIRB					1040Z CP Equity	Czech Republic	CZ	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001721_CR_FIRB					1271Z DC Equity	Denmark	DK	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001722_CR_FIRB					1083Z EY Equity	Egypt	EG	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001723_CR_FIRB					1000Z ET Equity	Estonia	EE	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001724_CR_FIRB					1306Z FH Equity	Finland	FI	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001725_CR_FIRB					223727Z FP Equity	France	FR	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001726_CR_FIRB					3413Z GR Equity	Germany	DE	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001727_CR_FIRB					1004Z GA Equity	Greece	GR	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001728_CR_FIRB					1182Z HB Equity	Hungary	HU	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
GG_00017 29_CR_FIRB					1504 Z IN Equity	India	IN	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_00017 30_CR_FIRB					1133 Z IJ Equity	Indonesia	ID	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_00017 31_CR_FIRB					1266 Z ID Equity	Ireland	IE	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_00017 32_CR_FIRB					3 3439 43 Z IT Equity	Israel	IL	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_00017 33_CR_FIRB					2103 Z IM Equity	Italy	IT	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_00017 34_CR_FIRB					JAPZ JP Equity	Japan	JP	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_00017 35_CR_FIRB					1001 Z KN Equity	Kenya	KE	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_00017 36_CR_FIRB					33 44660 Z LR Equity	Latvia	LV	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_00017 37_CR_FIRB					1092 Z LH Equity	Lithuania	LT	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_00017 38_CR_FIRB					1110 Z LX Equity	Luxembourg	LU	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_00017 39_CR_FIRB					1124 Z MK Equity	Malaysia	MY	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_00017 40_CR_FIRB					575 3Z US Equity	Malta	MT	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_00017 41_CR_FIRB					1426 Z MM Equity	Mexico	MX	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_00017 42_CR_FIRB					1096 Z MC Equity	Morocco	MA	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_00017 43_CR_FIRB					153 3Z NA Equity	Netherlands	NL	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_00017 44_CR_FIRB					4644 3Z NZ Equity	New Zealand	NZ	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_00017 45_CR_FIRB					1233 Z NO Equity	Norway	NO	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_00017 46_CR_FIRB					279 379 Z PM Equity	Philippines	PH	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_00017 47_CR_FIRB					1084 Z PW Equity	Poland	PL	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_00017 48_CR_FIRB					1174 Z PL Equity	Portugal	PT	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_00017 49_CR_FIRB					1089 Z RO Equity	Romania	RO	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_00017 50_CR_FIRB					4458 Z RU Equity	Russia	RU	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_00017 51_CR_FIRB					3344 642 Z AB Equity	Saudi Arabia	SA	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
GG_0001752_CR_FIRB					1545Z SP Equity	Singapore	SG	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001753_CR_FIRB					1023Z SK Equity	Slovakia	SK	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001754_CR_FIRB					1091Z SV Equity	Slovenia	SI	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001755_CR_FIRB					501 84Z SJ Equity	South Africa	ZA	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001756_CR_FIRB					ROKZ KS Equity	South Korea	KR	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001757_CR_FIRB					1841Z SM Equity	Spain	ES	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001758_CR_FIRB					204 283Z EK Equity	Sudan	SD	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001759_CR_FIRB					1179Z SS Equity	Sweden	SE	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001760_CR_FIRB					344758Z SW Equity	Switzerland	CH	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001761_CR_FIRB					116 657Z TT Equity	Taiwan	TW	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001762_CR_FIRB					1179Z TB Equity	Thailand	TH	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001763_CR_FIRB					114144Z T1 Equity	Turkey	TR	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001764_CR_FIRB					1089Z UZ Equity	Ukraine	UA	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001765_CR_FIRB					334469 8Z UH Equity	United Arab Emirates	AE	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001766_CR_FIRB					615 2Z LN Equity	United Kingdom	GB	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001768_CR_FIRB					335 2Z US Equity	United States	US	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001769_CR_FIRB					1069Z VC Equity	Venezuela	VE	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001770_CR_FIRB					231 715Z VN Equity	Vietnam	VN	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001771_CR_FIRB	ZTMSNXROF84AHWJNKQ93					INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPMENT	US	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001772_CR_FIRB	QKL54NQY28TCDAI75F60					INTERNATIONAL FINANCE CORPORATION	US	Sovereign sample	General governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001773_CR_FIRB	BFXS5XCH7N0Y05NIXW11				353145 4Z NA EQUITY	ABN Amro	NL	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001774_CR_FIRB				CNE1 00000Q43	1 288 HK EQUITY	Agricultural Bank of China	CN	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001775_CR_FIRB	3U8WV1YX2VMUHH7Z1Q21			IE0000197834	ALBK ID EQUITY	ALLIED IRISH BANKS PLC	IE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
1N_0001776_CR_FIRB	5299009N55YRQC69CN08			GRS015013006	ALPHA GA EQUITY	Alpha Bank	GR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001777_CR_FIRB	JHE42UYNWWTJB8YTTU19			AU000000ANZ3	ANZ AU EQUITY	ANZ	AU	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001778_CR_FIRB	549300CTUU1RFXHQJE44			US0594603039	BBD US EQUITY	Banco Bradesco	BR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001779_CR_FIRB	JU1U6S0DG9YLT7N8ZV32			PTBCP0AM0007	BCP PL EQUITY	BANCO COMERCIAL PORTUGUÊS, SA (BCP OR MILLENNIUM BCP)	PT	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001780_CR_FIRB	QE0Q0253K88YAGNPE356			BRBBASACNOR3	BBAS3 BZ EQUITY	Banco Do Brasil	BR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001781_CR_FIRB	5493006P8PDBI8LC0O96			IT0005002883	BP IM EQUITY	Banco Popolare	IT	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001782_CR_FIRB	9DJT3UXJJZJ4WXO774			US0605051046	BAC US EQUITY	Bank of America Corp.	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001783_CR_FIRB	549300S3HGCPWVHYZX42			CNE1000001Z5	3988 HK EQUITY	Bank of China	CN	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001784_CR_FIRB				CNE100000205	3328 HK EQUITY	Bank of Communications	CN	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001785_CR_FIRB	CO6GC26LCGGRTUES1P55			HK0023000190	23 HK EQUITY	Bank of East Asia Ltd.	HK	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001786_CR_FIRB	Q2GQA2KF6XJ24W42G291			IE0030606259	BKIR ID EQUITY	BANK OF IRELAND	IE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001787_CR_FIRB	NQQ6HPCNCCU6TUTQYE16			CA0636711016	BMO CN EQUITY	Bank of Montreal	CA	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001788_CR_FIRB	WFLLPEPC7FZXENRZV188			US0640581007	BK US EQUITY	Bank of New York Mellon Corp.	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001789_CR_FIRB	L3JPZG2KFGXZ61BMYR72			CA0641491075	BNS CN EQUITY	Bank of Nova Scotia	CA	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001790_CR_FIRB	549300685QG7DJS55M76			ES0113307021	BKIA SM EQUITY	Bankia	ES	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001791_CR_FIRB	VWMYAEQSTOPNV0SUGU82			ES0113679137	BKT SM EQUITY	BANKINTER	ES	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001792_CR_FIRB	G5GSEF7VJP5I7OUK5573			GB0031348658	BARC LN EQUITY	Barclays Plc	GB	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001794_CR_FIRB	VDYMYTQGZZ6DU0912C88	11031 65-5			BLGZ GR EQUITY	Bayerische Landesbank	DE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001795_CR_FIRB	K8MS7FD7N5Z2WQ51AZ71			ES0113211835	BBVA SM EQUITY	BBVA	ES	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001796_CR_FIRB	A5GWLFH3KM7YV2SPQL84				CCBG BB EQUITY	Belfius (Ex-Dexia bank)	BE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001797_CR_FIRB	R0MUWSFPU8MPRO8K5P83			FR0000131104	BNP FP EQUITY	BNP Paribas	FR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001798_CR_FIRB	9695005MSX1OYEMGDF46				36925942 fp equity	BPCE	FR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001799_CR_FIRB	7CUNS533WID6K7DGFI87			ES0140609019	CABK SM EQUITY	CaixaBank	ES	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
1N_0001800_CR_FIRB	2IGI19DL77OX0HC3ZE78			CA1360691010	CM CN EQUITY	Canadian Imperial Bank of Commerce	CA	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001801_CR_FIRB				CNE1000001Q4	998 HK EQUITY	China CITIC Bank	CN	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001802_CR_FIRB	549300IKQW6DM7KEDR62			CNE1000002H1	939 HK EQUITY	China Construction	CN	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001803_CR_FIRB				CNE100000SL4	601818 CH EQUITY	China Everbright Bank	CN	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001804_CR_FIRB	549300MKO5B60FFIHF58			CNE1000002M1	3968 HK EQUITY	China Merchants Bank	CN	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001805_CR_FIRB	549300HBUGSQD1VCXG94			CNE100000HF9	1988 HK EQUITY	China Minsheng Banking Corp., Ltd.	CN	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001806_CR_FIRB	6SHGI4ZSSLCXXQSBB395			US1729674242	C US EQUITY	Citigroup	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001807_CR_FIRB	851WYGNLUQLFZBSYGB56	1106139-7		DE000CBK1001	CBK GY EQUITY	Commerzbank	DE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001808_CR_FIRB	MSFSBD3QN1GSN7Q6C537			AU000000CBA7	CBA AU EQUITY	Commonwealth	AU	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001809_CR_FIRB	969500TJ5KRTCJQWXH05			FR0000045072	ACA FP EQUITY	Crédit Agricole	FR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001810_CR_FIRB	9695000CG7B84NLR5984				CMUT FP EQUITY	Crédit Mutuel	FR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001811_CR_FIRB	ANGGYXNX0JLX3X63JN86			CH0012138530	CSGN VX EQUITY	Credit Suisse	CH	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001812_CR_FIRB	MAES062Z21O4RZ2U7M96			DK0010274414	DANSKE DC EQUITY	Danske Bank	DK	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001813_CR_FIRB	7LTWFZYICNSX8D621K86	1106989-5		DE0005140008	DBK GY EQUITY	Deutsche Bank	DE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001814_CR_FIRB	549300GKFG0RYRRQ1414			NO0010031479	DNB NO EQUITY	DNB NOR	NO	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001815_CR_FIRB	529900HNOAA1KXQJUQ27	1107041-4		DE0008343104	DGBK GR EQUITY	DZ BANK AG Deutsche Zentral-Genossenschaftsbank	DE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001816_CR_FIRB	JEUVK5RWVJEN8W0C9M24			GRS323003004	EUROB GA EQUITY	EFG EUROBANK ERGASIAS	GR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001817_CR_FIRB	PQOH26KWDF7CG10L6792			AT0000652011	EBS AV EQUITY	Erste Group Bank AG	AT	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001818_CR_FIRB	549300GGF3CSCFS5UT61			PTBES0AM0007	BES PL EQUITY	ESPÍRITO SANTO FINANCIAL GROUP, SA (ESFG)	PT	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001819_CR_FIRB	THRNG6BD57P9QWTQLG42			US3167731005	FITB US EQUITY	Fifth Third Bancorp	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001820_CR_FIRB	784F5XWPLTWKTBV3E584			US38141G1040	GS US EQUITY	Goldman Sachs Group	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001821_CR_FIRB	MLU0ZO3ML4LN2LL2TL39			GB0005405286	HSBA LN EQUITY	HSBC Holdings	GB	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001823_CR_FIRB				CNE000001QZ7	601166 CH EQUITY	Industrial Bank of China	CN	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
1N_0001824_CR_FIRB	549300ERZU2K9PZDL40			CNE1000003G1	1398 HK EQUITY	Industrial Commercial Bank of China	CN	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001825_CR_FIRB	3TK20IVIUJ8J3ZU0QE75			NL0000303600	INGA NA EQUITY	ING	NL	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001826_CR_FIRB	2W8N8UU78PMDQKZENC08			IT0000072618	ISP IM EQUITY	Intesa	IT	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001827_CR_FIRB	635400DTNHVYGZODKQ93				ILOA ID EQUITY	Permanent TSB Group Holdings Plc	IE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001828_CR_FIRB	BZO2P8KHO2O10H5QQ663			BRITUBACNPR1	ITUB4 BZ EQUITY	Itaú Unibanco Holding	BR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001829_CR_FIRB	8I5DZWZKVSZI1NUHU748			US46625H1005	JPM US EQUITY	JPMorgan Chase & Co.	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001830_CR_FIRB	3M5E1GQGKL17HI6CPN30			DK0010307958	JYSK DC EQUITY	Jyske Bank	DK	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001831_CR_FIRB	213800X3Q9LSAKRUWY91			BE0003565737	KBC BB EQUITY	KBC	BE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001832_CR_FIRB	549300XXMOJSIW8PI769			KR7060000007	060000 KS EQUITY	Kookmin Bank	KR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001833_CR_FIRB	B81CK4ESI35472RHJ606	10011 44-3			2525Z GR EQUITY	Landesbank Baden-Württemberg	DE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001834_CR_FIRB	549300PPXHEU2JF0AM85			GB0008706128	LLOY LN EQUITY	Lloyds Banking Group	GB	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001836_CR_FIRB	4ZHCHI4KYZG2WVRT8631			AU000000MQG1	MQG AU EQUITY	Macquarie	AU	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001837_CR_FIRB	PSNL19R2RXX5U3QWH144	1012492	343508	IT0000062957	mb im equity	Mediobanca SpA	IT	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001838_CR_FIRB				JP3902900004	8306 JP EQUITY	Mitsubishi UFJ Financial Group	JP	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001839_CR_FIRB	RB0PEZSDGCO3JS6CEU02			JP3885780001	8411 JP EQUITY	Mizuho Financial Group	JP	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001840_CR_FIRB	J4CP7MHCXR8DAQMKIL78			IT0001334587	BMPS IM EQUITY	Monte Dei Paschi	IT	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001841_CR_FIRB	IGJSJL3JD5P30I6NJZ34			US6174464486	MS US EQUITY	Morgan Stanley	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001842_CR_FIRB	F8SB4JFB5YQFRQEH3Z21			AU000000NAB4	NAB AU EQUITY	National Australia Bank	AU	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001843_CR_FIRB	549300XFX12G42QIKN82				0916972D LN EQUITY	Nationwide Building Society	GB	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001845_CR_FIRB	549300B3CEAHYG7K8164			JP3762600009	8604 JP EQUITY	Nomura Holdings	JP	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001846_CR_FIRB	DSNHHQ2B9X5N6OUJ1236	11248 64-8			2531Z GR EQUITY	Norddeutsche Landesbank	DE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001847_CR_FIRB	6SCPQ280AIY8EP3XFW53			SE0000427361	NDA SS EQUITY	Nordea	SE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001848_CR_FIRB	549300GLF98S992BC502			US6658591044	NTRS US EQUITY	Northern Trust Corp.	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
1N_0001849_CR_FIRB	743700 3B5WFBOIEFY714					OP Osuuskunta	FI	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001850_CR_FIRB	CFGNEKW0P884 2LEUIA51			US6934751057	PNC US EQUITY	PNC Financial Services Group	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001851_CR_FIRB	DG3RU1DBUFHT4ZF9WN62				682055Z NA EQUITY	Rabobank	NL	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001852_CR_FIRB	EVOYOND2GGP3UHGGE885			AT0000606306	RBI AV EQUITY	Raiffeisen Zentralbank Österreich AG	AT	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001853_CR_FIRB	ES7IP3U3RHIGC71XBU11			CA7800871021	RY CN EQUITY	Royal Bank of Canada	CA	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001854_CR_FIRB	2138005O9XJIJN4JPN90			GB00B7T77214	RBS LN EQUITY	Royal Bank of Scotland	GB	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001856_CR_FIRB	549300 6QMFDDMYWIAM13			ES0113900J37	SAN SM EQUITY	Santander	ES	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001857_CR_FIRB	549300WE6TAF5EEWQS81			RU0009029540	SBER RX EQUITY	Sberbank	RU	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001858_CR_FIRB	F3JS33DEI6XQ4ZBPTN86			SE0000148884	SEBA SS EQUITY	SEB	SE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001859_CR_FIRB				CNE000001 1B7	600000 CH EQUITY	Shanghai Pudong Development Bank	CN	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001860_CR_FIRB	O2RNE8IBXP4R0TD8PU41			FR0000130809	GLE FP EQUITY	Société Générale	FR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001861_CR_FIRB	U4LOSYZ7YG4W355F2G91			GB0004082847	STAN LN EQUITY	Standard Chartered Group	GB	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001863_CR_FIRB	549300 1JZ37UBBZF6L49			INE062A01012	SBIN IN EQUITY	State Bank of India	IN	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001864_CR_FIRB	549300ZFEEJ2IP5VME73			US8574771031	STT US EQUITY	State Street Corp	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001865_CR_FIRB				JP3890350006	8316 JP EQUITY	Sumitomo Mitsui Financial Group	JP	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001866_CR_FIRB	7E1PDLW1JL6TS0BS1G03			US8679141031	STI US EQUITY	SunTrust Banks Inc.	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001867_CR_FIRB	NHBDILHZTYCNBV5UYZ31			SE0000193120	SHBA SS EQUITY	Svenska Handelsbanken	SE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001868_CR_FIRB	M312WZV08Y7LYUC71685			SE0000242455	SWEDA SS EQUITY	Swedbank	SE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001869_CR_FIRB	GP5DT10VX1QRQUKVBK64			DK0010311471	SYDB DC EQUITY	Sydbank	DK	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001870_CR_FIRB					NORZ JP EQUITY	The Norinchukin Bank	JP	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001871_CR_FIRB	PT3QB789TSUIDF371261			CA8911605092	TD CN EQUITY	Toronto-Dominion Bank	CA	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001872_CR_FIRB	N1GZ7BBF3NPBGJ976H15			US9029733048	USB US EQUITY	U.S. Bancorp	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001873_CR_FIRB	815600979 64CBDAED282				UBI IM EQUITY	UBI Banca	IT	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
1N_0001874_CR_FIRB	BFM8T61CT2L1QCEMIK50				UBSN VX EQUITY	UBS	CH	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001875_CR_FIRB	549300TRUWO2CD2G5692			IT0004781412	UCG IM EQUITY	Unicredit	IT	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001876_CR_FIRB	IO66REGK3RCBAMA8HR66			SG1M31001969	UOB SP EQUITY	United Overseas Bank Ltd.	SG	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001877_CR_FIRB				RU000A0JP5V6	VTBR RX EQUITY	VTB Bank	RU	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001878_CR_FIRB	PBLD0EJDB5FWOLXP3B76			US9497461015	WFC US EQUITY	Wells Fargo & Company	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001879_CR_FIRB	EN5TNI6CI43VEPAMHL14			AU000000WBC1	WBC AU EQUITY	Westpac	AU	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001880_CR_FIRB				KR7053000006	053000 ks equity	Woori Finance Holding	KR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001881_CR_FIRB	213800ZY3WMK6RZS8H90					NATIONAL BANK OF ABU DHABI	AE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001882_CR_FIRB	A6NZLYKYN1UV7VVGFX65			BE0404453574		Argenta Spaarbank NV/SA	BE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001883_CR_FIRB	529900WPR59SSV2AOJ29			BE0414392710		BNP Paribas Fortis Factor	BE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001884_CR_FIRB	KGCEPHLVVKVRZYO1T647			BE0403199702		BNP PARIBAS FORTIS SA/NV	BE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001885_CR_FIRB	549300OZ46BRLZ8Y6F65			BE0429875591		Euroclear Bank SA/NV	BE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001886_CR_FIRB	JLS56RAMYQZECFUF2G44			BE0403200393		ING BELGIUM SA/NV	BE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001887_CR_FIRB	5493008QOCP58OLEN998			BE0404453475		Investar	BE	Institutions sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001888_CR_FIRB	6B2PBRV1FCJDMR45RZ53			BE0462920226		KBC BANK NV	BE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001889_CR_FIRB	Q5BP2UEQ48R75BOTCB92					Ceskoslovenska obchodni banka as	CZ	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001890_CR_FIRB	KR6LSKV3BTSJRD41IF75	29001 64-1	64948242			UNICREDIT CZ/SK PRA	CZ	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001891_CR_FIRB	2ZCNRR8UK83OBTEK2170	1103210-9	HRB42148			Unicredit Bank AG	DE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001892_CR_FIRB	529900GJD3OQLRZCKW37	1134792-9	HRB1819			VOLKSWAGEN BANK GMBH	DE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001893_CR_FIRB	CXW2O4H2U3MBVXMY1773					NORDEA BANK FINLAND PLC	FI	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001894_CR_FIRB	969500VHCVGOH0RM3X42					AXA CORPORATE SOLUTIONS ASSURANCE	FR	Institutions sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001895_CR_FIRB	549300WCGB70D06XZS54					BNP Paribas Securities Services	FR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001896_CR_FIRB	1VUV7VQFKUOQSJ21A208					CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK	FR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
1N_0001897_CR_FIRB	F4G136OIPBYND1F41110					DEXIA CREDIT LOCAL	FR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001898_CR_FIRB	KX1WK48MPD4Y2NCUIZ63					NATIXIS SA	FR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001899_CR_FIRB	QP3XKRKS9CX2T3O07L95		02857033			CARGILL GLOBAL FUNDING PLC	GB	Institutions sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001900_CR_FIRB	549300ZT0RVWCG8T4L55		03196171			CLERICAL MEDICAL INVESTMENT GROUP LTD	GB	Institutions sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001901_CR_FIRB	TXDSU46SXBWIGJ8G8E98		00995939			RBC EUROPE	GB	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001902_CR_FIRB	0LC1OXN013FUKQASJB58	1466050-0				ROYAL BANK OF CANADA (CHANNEL ISLAND) LIMITED	GG	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001903_CR_FIRB	2HI3YI5320L3RW6NJ957	1116658-4				THE HONGKONG AND SHA	HK	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001904_CR_FIRB	N1FBEDJ5J41VKZLO2475				3445100Z ID Equity	CITIBANK EUROPE PLC	IE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001905_CR_FIRB	HRRVUBV0XN84YQZT6245			XS0227637500		DEPFA BANK PLC-DUBLIN HEAD OFFICE	IE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001906_CR_FIRB	EQYXK86SF381Q21530 20				3459384Z LN Equity	MERRILL LYNCH INTERNATIONAL BANK LIMITED	IE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001907_CR_FIRB	549300F99IL9YJDWH369	1105105-9				HSBC BANK MIDDLE EAST LIMITED	JE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001908_CR_FIRB	C3GTMMZIHMY46P4OIX74	1123361-6	0199010088 46			THE BANK OF TOKYO-MITSUBISHI UFJ LTD-TOKYO HEAD OFFICE	JP	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001909_CR_FIRB	549300OL514RA0SXJJ44		B9248			CLEARSTREAM BANKING S.A.	LU	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001910_CR_FIRB	549300 6YXS1U5GIHE750					European Investment Bank	LU	Institutions sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001911_CR_FIRB	549300X34UUBDEUL1Z91				XHB GR EQUITY	HSBC BANK MALTA PLC	MT	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001912_CR_FIRB	G8ZTNESVNKW4NN761W05		KvK 33170459 0000			ABN AMRO CLEARING BANK NV	NL	Institutions sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001913_CR_FIRB	X3CZP3CK64YBHON1LE12		KvK 33002587 1594			THE ROYAL BANK OF SCOTLAND NV-AMSTERDAM HEAD OFFICE	NL	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001914_CR_FIRB	HZSN7FQBPO5IEWY1GC72					ANZ BANK NEW ZEALAND LTD-AUCKLAND HEAD OFFICE	NZ	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001915_CR_FIRB	54930044PULMORCKB765					SAUDI ARABIAN MONETARY AGENCY	SA	Institutions sample	Central banks	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001916_CR_FIRB	CWZ8NZDH5SKY12Q4US31					Citibank AS	TR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001917_CR_FIRB	B4TYDEB6GKMZO031MB27					Bank of America NA	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001918_CR_FIRB	HPFHU0OQ28E4N0NFVK49					BANK OF NEW YORK MELLON	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001919_CR_FIRB	E57ODZWZ7FF32TWEFA76					Citibank NA	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
1N_0001920_CR_FIRB	7H6GLXDRUGQFU57RNE97		KvK 33278302 0000			JPMorgan Chase Bank N	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001921_CR_FIRB	571474TGEMMWANRLN572	120302 3-5				STATE STREET BANK AND TRUST COMPANY BOSTON - MASSACHUSETTS	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000001_CR_AIRB		1040	58237v		0296104D AV EQUITY	ALPINE Bau GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000002_CR_AIRB	529900 5VO3GJ18GL5F14	8670870	310593f			AMAG Austria Metall AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000003_CR_AIRB	549300VZKC61IR5U8G96	26972	50935f	AT0000730007	ANDR AV EQUITY	ANDRITZ AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000004_CR_AIRB	529900LMTI8YSE62EI88				LHA GF Equity	AUSTRIAN AIRLINES AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000005_CR_AIRB	5299004QD60 1B8U1HD44	131830	109445z			Austrian Gaming Industries GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000006_CR_AIRB	529900J7EWWGQ375DL84	2410	53507m			AVL List GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000007_CR_AIRB		226424	58036y			Bauunternehmung Granit Gesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000008_CR_AIRB		160431	89102h			BENE AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000009_CR_AIRB	529900ZAFSOBVFCKF263		319670d		045 6855D AV EQUITY	Benteler International Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000010_CR_AIRB	5299000SY4448XU04857	847216	86959g			CAG Holding GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000011_CR_AIRB	5299003V84MVB5A3C324	5762600	231192p			CARBONES HOLDING GMBH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000012_CR_AIRB	529900G8XM6H1XVZBJ73	67504	99639d			Casinos Austria Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000013_CR_AIRB	529900VN62173X2OJX85	5200326	212163f			conwert Immobilien Invest SE	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000014_CR_AIRB		7161956	270027z			DCM DECOmetal GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000015_CR_AIRB		76350	67493f			dm drogerie markt GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000016_CR_AIRB	5299002NFQKOBT1E8569	3570614	156765m			DO & CO Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000017_CR_AIRB	5299004ARAOQMGTWC113	125709	70342w			Doppelmayr Seilbahnen GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000018_CR_AIRB	549300O60U4XOVED1T359					OMV Gas Marketing & Trading GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000019_CR_AIRB	529900WJZJAEI0VBLP60					Egger Holzwerkstoffe GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000020_CR_AIRB	52990048A4N0S24VG982	159026	42973x			Eglo Leuchten GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000021_CR_AIRB	529900N8OA1GVSR5R946	30988	76532y			Energie AG Oberösterreich	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000022_CR_AIRB	529900BMPGUGAPYYAV45	6106	126805d			Energie Burgenland AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000023_CR_AIRB	529900WID59A601HHYX13	2795493	145825z			Erber Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000024_CR_AIRB	529900P4JZBFEVNEAE60				EVN AV Equity	EVN AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000025_CR_AIRB		9907106	347483f			Felbermayr Holding GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000026_CR_AIRB	549300FQ2ILBH7DJ6145	1754530	42984m			Flughafen Wien Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000027_CR_AIRB	529900RJAN0LNMW7Q775	1312138	89381v			HABAU Hoch- und Tiefbaugesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000028_CR_AIRB	529900X53SAWQMDFF06	58114	26451z			Hofer Kommanditgesellschaft	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000029_CR_AIRB		1640348	47654f			Hyundai Import Gesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000030_CR_AIRB	529900RQJADHH91ABP14	2777363	144991y			Infineon Technologies Austria AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000031_CR_AIRB	529900DSSMPIR6R3GO43	130311	64543t			J. u. A. Frischeis Gesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000032_CR_AIRB	5299008ARRNJFPBNTM78	4155033	178368g			Kapsch BusinessCom AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000033_CR_AIRB	529900A9NX1TM65N4176	21369	99133i			KELAG-Kärntner Elektrizitäts-Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000034_CR_AIRB		1376136	94579m			Leiner Immobilien GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000035_CR_AIRB		25798	32725a			Leyrer + Graf Baugesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000036_CR_AIRB		1216520	106825x			Management Trust Holding Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000037_CR_AIRB	529900JYVV57QBKV9G11	1991078	35673k			MFC Commodities GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000038_CR_AIRB	529900WFARKZGRCQ8652					MONTANA TECH COMPONENTS GMBH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000039_CR_AIRB	213800CUWJ54846X6779	1760513	40450k			Montanwerke Brixlegg Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000040_CR_AIRB	529900UUANUJ60MNMX97		71396w		7716424Z AV EQUITY	ÖBB - Infrastruktur Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000041_CR_AIRB	529900UOHXZ1BIORCV04	6467385	248742y			ÖBB-Personenverkehr Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000042_CR_AIRB	529900B76VL5KG71J029	6515541	250198p			ÖBB-Postbus GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000043_CR_AIRB	529900UZY47TEIFNF978	6496644	249666g			ÖBB-Produktion Gesellschaft mbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000044_CR_AIRB	549300V62YJ9HTLRI486		93363z	AT0000743059	OMV AV EQUITY	OMV Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000045_CR_AIRB		3512231	154148p			Österreichische Bundesforste AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000046_CR_AIRB	529900IFAV83BX8O1O91	526819	33393h	AT0000758305	PAL AV EQUITY	PALFINGER AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000047_CR_AIRB		957313	115289v			QuadraCir AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000048_CR_AIRB	5299000HTNHA5ACH9N32	1074393	56247t		495680Z AV EQUITY	Red Bull GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000049_CR_AIRB	529900ENFTO28GS3KF76	1813722	78563l			Rohöl-Aufsuchungs Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000050_CR_AIRB	529900SU4ZMMSYUJ5G02	7113951	267218v			ROXCEL Handelsgesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000051_CR_AIRB	549300C4S664YT7T5S56	38229	51350s			Salzburg AG für Energie, Verkehr und Telekommunikation	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000052_CR_AIRB	549300XBCUMUR5CI0181					Sappi Papier Holding GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000053_CR_AIRB	5299002XAOMQWAIZMA51	271020	128056v			Schmid Industrieholding G.m.b.H.	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000054_CR_AIRB	52990021T5LVTQOGSU18	39594	60562m			Siemens Aktiengesellschaft Österreich	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000055_CR_AIRB	529900Z0W1PPT0HC0V31					Steinhoff Europe AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000056_CR_AIRB	529900TYYSRJH2VJSP60	421065	88983h	AT0000000STR1	STR AV EQUITY	Strabag SE	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000057_CR_AIRB	529900BTWJ6SI5LJ5854	5880980	235264b			SWAROO AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000058_CR_AIRB	529900SCL1LJL8PZNI48	501247	83175t			Swietelsky Baugesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000059_CR_AIRB	529900V54UV5XQUK5S85		FN155563W		TKA AV Equity	Telekom Finanzmanagement GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000060_CR_AIRB	529900OOW8ELHOXWZP82				UN9 GS Equity	UNIQA Insurance Group AG	AT	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000061_CR_AIRB	549300IFXHQIB5POT565	3734340	162844b			VAMED ENGINEERING GmbH & CO KG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000062_CR_AIRB	5299006UDSEJCTTEJS30	45926	76023z	AT0000746409	VER AV EQUITY	VERBUND AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000063_CR_AIRB	529900ZAXBMQDIWPNB72	2147807	66209t	AT0000937503	VOE AV EQUITY	voestalpine AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000064_CR_AIRB	5299008VQJD65XCUPR16	11347705	HRA661038		6830553Z AV EQUITY	Voith Turbo GmbH & Co. KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000065_CR_AIRB	529900VXIFBHO0SW2131	46434	77676f	AT0000831706	WIE AV EQUITY	Wienerberger AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000066_CR_AIRB	529900OS67T49AW45S74	194255	121150m		6657072 AV EQUITY	WIENERBERGER FINANZ SERVICE GMBH	AT	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000067_CR_AIRB	529900OJFTLS1RYWIF55	9565779	336561v			XXXLutz KG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000068_CR_AIRB	529900IIODYNYAZ2ID26					ZUMTOBEL AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000069_CR_AIRB	549300O2QM8QVWM56E14					Amcor Ltd	AU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000070_CR_AIRB	WZE1WSENV6JSZFK0JC28				BHP AU EQUITY	BHP Billiton Ltd	AU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000071_CR_AIRB					602655OZ AU EQUITY	Coates Group Pty Ltd (Ex-Ned Group Holdings Pty Ltd)	AU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000072_CR_AIRB	JOR7RJTXUXBRJ4UA5G70				CCL AT Equity	Coca-Cola Amatil Limited	AU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000073_CR_AIRB	549300HPMK7UWN02N804		PA3337938		CWN AT Equity	Crown Group Finance Limited	AU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000074_CR_AIRB					LEI AU EQUITY	Leighton Holdings Ltd	AU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000075_CR_AIRB	ACMHD8HWFMFUIQQ8Y590				MQG AU EQUITY	Macquarie Group Ltd	AU	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000076_CR_AIRB	ZSN21WNPYW6ISMRUC664				ORG AU EQUITY	Origin Energy Ltd	AU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000077_CR_AIRB	5493008XVFHYYV0YHN70				HUWA GF Equity	Powercor Australia, LLC	AU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000078_CR_AIRB	YLXNW6T16QSK1H8H0N82				QAN AU EQUITY	Qantas Airways Ltd	AU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000079_CR_AIRB			52043312 9		SPT AU EQUITY	Spotless Holding SAS	AU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000080_CR_AIRB	PCTXNQGRJVR3OG33JG65				TLS AT Equity	Telstra Corporation Limited	AU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000081_CR_AIRB	5493003L32ZX9557ST85				WES AU EQUITY	Wesfarmers Ltd	AU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000082_CR_AIRB	QNWEWQBS7HP85QHXQL92					Woolworths Ltd	AU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000083_CR_AIRB	G05OZ4J4E05KDATL0J93					AG Insurance	BE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000084_CR_AIRB	549300IHBDUTUNQJJB79	16342			AGFB BB EQUITY	Agfa-Gevaert NV	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000085_CR_AIRB	549300N22COGCT5BUD97	26198				AJINOMOTO OMNICHEM	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000086_CR_AIRB		116163				ALBELEC	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000087_CR_AIRB		225626				ALCATAN	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000088_CR_AIRB	549300H3828EMEXB082				ABI BB EQUITY	Anheuser-Busch InBev NV/SA [ABInBev]	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000089_CR_AIRB	549300BKDDQ56JWCBT72	1098030				AQUAFIN	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000090_CR_AIRB	549300B4HNIJSAWU1C95	1138391				ARPAL MANAGEMENT	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000091_CR_AIRB	213800R1F1EJYM4ICO85		444734706	BE0444734706		Barry Callebaut Services	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000092_CR_AIRB	549300CWRXC5EP004533				BELG BB Equity	Belgacom S.A.	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000093_CR_AIRB	549300R9I8GUZLNIV408		890082292			Brussels Airport Company S.A./N.V.	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000094_CR_AIRB		433287				CENTRE HOSPITALIER CHRETIEN	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000095_CR_AIRB		81095				CHAUSSURES CECIL	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000096_CR_AIRB	549300IP2F5TKUC0GF38	82988				CHEMITEX	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000097_CR_AIRB	549300TM9I14CSF6KI389	149177			COFB BB EQUITY	COFINIMMO	BE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000098_CR_AIRB		184723				COLLIGNON ENG.	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000099_CR_AIRB		201775				COMPAGNIE BELGE D'INVESTISSEMENT COMMERCIAL	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000100_CR_AIRB	213800DMG7PUQHINO388			BE0401641663		Louis Delhaize - Compagnie franco-belge d'Alimentation	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000101_CR_AIRB		255648				DOD	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000102_CR_AIRB		1145532				EDIFICIO	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000103_CR_AIRB	T0YOOBZO41L6YAD6SAV65	14206	403170701		ELEB BB EQUITY	ELECTRABEL	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000104_CR_AIRB	549300JC3HI3K7ZSYU66	1329681				ELEM	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000105_CR_AIRB	549300S1MP1NFDIKT460			BE0476388378	ELI BB Equity	ELIA SYSTEM OPERATOR	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000106_CR_AIRB	5493001XW6MSHRMFLU28				ENI GY Equity	eni finance international SA	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000107_CR_AIRB	549300VO7PUETX031S03	10309		BE0860004176		ETEXCO SA	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000108_CR_AIRB		13771				ETS DESIMONE	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000109_CR_AIRB	529900S3AH5LF0YZWD07					Euler Hermes Europe	BE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000110_CR_AIRB	549300D80RYON74MEJ03	18181			EURN BB EQUITY	Euronav NV	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000111_CR_AIRB	8RDWFWPP4PLMZ5PPQH32					Fluxys G SA	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000112_CR_AIRB		25281				G EN J VAST GOED	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000113_CR_AIRB		65807				HOET TRUCKING & RENTING	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000114_CR_AIRB	549300M48VNC2Z0MDG47	71844				HOTTLET FROZEN FOODS	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000115_CR_AIRB	549300GR6U0KHJD7DG07					IKEA SERVICE CENTRE N.V.	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000116_CR_AIRB		84089				INTERNATIONAL ORE ET FERTILIZER BELGIUM	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000117_CR_AIRB		85640				JEAN WAUTERS-ACIERS SPECIAUX	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000118_CR_AIRB		111717				M.G.S.	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000119_CR_AIRB	5493004FKZI5863 97240					Magotteaux International SA	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000120_CR_AIRB	549300Q80KFPKZC6BQ79	144096				MENOUQUIN	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000121_CR_AIRB		166601				N.V BESIX S.A	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000122_CR_AIRB	5493002HHHFTG6G3BG36			BE0431676229	OMEBB EQUITY	OMEGA PHARMA	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000123_CR_AIRB		168945				OPIO	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000124_CR_AIRB		192350				PHARMACIES SERVAIS	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000125_CR_AIRB	54930064JCEXFA8M0W31	202291		BE0405747040		PRAYON	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000126_CR_AIRB		204834				PRO CONCEPT M P J	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000127_CR_AIRB	549300NMIBTX17HWF142	233001				RARE GEMS	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000128_CR_AIRB	549300X72GEQB1X8K911	247664				ROULARTA MEDIA GROUP	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000129_CR_AIRB	529900PY79CWSUGVK810	249233				S.A. CORMAN	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000130_CR_AIRB	549300O3VKWJUM16U164	257312				SAMIR GEMS	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000131_CR_AIRB	213800WWE8U6DC99NP03					SCR Sibelco NV	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000132_CR_AIRB		257564				SEADCO	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000133_CR_AIRB	213800WDGKCVWZAN1N02	1051701	465409265		0790057 D BB EQUITY	SILFIN NV	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000134_CR_AIRB		294964				SOBEMO	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000135_CR_AIRB		302642				SOCIETE ANONYME DE VENTE DES EQUIPEMENTS TRANE	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000136_CR_AIRB	549300BB5CXGL9YV0D53	303429				SOCIETE COOPERATIVE AGRICOLE DE LA MEUSE	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000137_CR_AIRB		303783				SOCIETE D'APPLICATIONS ET DE TRAVAUX	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000138_CR_AIRB	549300MMVL80RTBP3O28	556814			SOLB BB EQUITY	Solvay SA	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000139_CR_AIRB		923107				TEAM KALORIK GROUP	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000140_CR_AIRB	549300ZKLIF7RP6EH823			BE0412101728	TESB BB EQUITY	Tessenderlo Chemie	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000141_CR_AIRB		953398				TEX ALLIANCE	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000142_CR_AIRB		1044409				TOP-TEX BENELUX	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000143_CR_AIRB	2138008J191VLSGY5A09				UCB BB EQUITY	UCB SA	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000144_CR_AIRB	529900F3AIQBCS8ZSV61				UMI BB EQUITY	Umicore SA	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000145_CR_AIRB	549300MCDJ4Y6D5S104	1113512				UNISTEEL	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000146_CR_AIRB		1140588				UNIVERSITE LIBRE DE BRUXELLES	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000147_CR_AIRB	549300TRHV6F61E14H93	1159858		BE0404060032		Van Hool nv	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000148_CR_AIRB		1231271				VASTGOED MANAGEMENT ASSOCIATIE	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000149_CR_AIRB	529900RAZGQHX0VFTK05					Volkswagen Group Services S.A.	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000150_CR_AIRB	549300NWW2UDYHH165J03	1911623				WILDO PROPERTIES	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000151_CR_AIRB	5299007TSQVOLXOABA65	1364744				ZF WIND POWER ANTWERPEN	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000152_CR_AIRB	4P8GJCF52NVFW7UL4C95		18630		ACE US Equity	ACE Tempest Reinsurance Ltd.	BM	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000153_CR_AIRB	549300J3KKX1PEJGDW36				ACGL US Equity	Arch Reinsurance Ltd.	BM	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000154_CR_AIRB	UNZWILHE4KMRP9K2L524		34678		NCLH UW Equity	NCL Corporation Ltd.	BM	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000155_CR_AIRB	V5EGRCZCH7FN6WX41891				OEH UN Equity	Orient-Express Hotels Ltd.	BM	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000156_CR_AIRB	549300F7ZDOIMR4PZW67				IPG US Equity	Pacnet Limited	BM	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000157_CR_AIRB	V7TL7UQFHNWUEMDZ3X02				RNR US Equity	Renaissance Reinsurance Ltd.	BM	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000158_CR_AIRB	549300I8CA3NMHYEVT131					VimpelCom Ltd.	BM	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000159_CR_AIRB				BMG455841020		HAL TRUST	BM	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000160_CR_AIRB	549300 1QYTIDILBVYO18					Companhia Brasileira de Aluminio	BR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000161_CR_AIRB	549300TH5Q6VRP8OT012				AB1L1 Equity	Companhia de Bebidas das Americas (AmBev)	BR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000162_CR_AIRB	549300EM51WYXFHUY333					Embraer S.A.	BR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000163_CR_AIRB					FIBR3 BZ EQUITY	Fibria Celulose SA	BR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000164_CR_AIRB	5493000J801JZRCMFE49				XPBR SQ Equity	Petroleo Brasileiro S.A. - PETROBRAS	BR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000165_CR_AIRB					VALE5 BZ EQUITY	Vale SA	BR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000166_CR_AIRB	LXVM6T3LO7QIZ8LUZ688					Votorantim Cimentos S.A.	BR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000167_CR_AIRB	5S53547PRDP469JRO238		2880814		AGU CT Equity	Agrium Inc.	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000168_CR_AIRB	4B4HI3CGXMBDCOG6BM51				AC/A CT Equity	Air Canada	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000169_CR_AIRB	549300OSW32RVX8CCZ87				ANCUF PQ Equity	Alimentation Couche-Tard Inc.	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000170_CR_AIRB	DR5LKEURSR8SXLM64266		7501889		ALA CT Equity	AltaGas ltd.	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000171_CR_AIRB	0O4KBQCJZX82UKGCBV73				ABX CN EQUITY	Barrick Gold Corp	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000172_CR_AIRB	549300119203PRB5KR45				BCE CT Equity	BCE Inc.	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000173_CR_AIRB	549300VPM8ERH1Q42198					Bell Canada	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000174_CR_AIRB	W71JVLU8EHQY34Z336697				BBD/B CN EQUITY	Bombardier Inc	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000175_CR_AIRB	36ZUFRRMJERSM4Q0S289		746053		BPO CT Equity	Brookfield Office Properties Inc.	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000176_CR_AIRB	3SU7BEP7TH9YEQOZCS77				CNI UN Equity	Canadian National Railway Company	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000177_CR_AIRB	5493008IGIA1HJMDJS40		172245 3		CNQ CT Equity	Canadian Natural Resources Limited	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000178_CR_AIRB	NXIVWPYOIVYXFF6WCZ47				CVE CN EQUITY	Cenovus Energy Inc	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000179_CR_AIRB	549300WSRCZY73ZG3090		003267116 6000 5			CGI GROUP INC.	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000180_CR_AIRB	XYSIJOU3HNVROZWNA008				UFS CT Equity	Domtar Corporation	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000181_CR_AIRB	98TPTUM4IVMPCZBCUR27				ENB CN EQUITY	Enbridge Inc	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000182_CR_AIRB	CZ72ZHBVKZXQRV3XFE26				ECA CN EQUITY	Encana	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000183_CR_AIRB	549300679TRDUXPT7415		206654303			EPCOR Utilities Inc.	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000184_CR_AIRB	I2YOHH651BBT53JFYQ52				G CT Equity	Goldcorp Inc.	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000185_CR_AIRB	B1EEF6ML54YDWRC6ZK53		2015335496			Harvest Operations Corp.	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000186_CR_AIRB	549300UEBMAQDN0K0R06				K CN EQUITY	Kinross Gold Corp	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000187_CR_AIRB	95RWVLFZX6VGDZNNTN43				MG CN EQUITY	Magna International Inc	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000188_CR_AIRB	6Q7WW7FQZR6X22IL2I79					Nexen Energy ULC	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000189_CR_AIRB	549300O4ZJZZOHH4H804		3572862		NBD CT Equity	Norbord Inc.	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000190_CR_AIRB	5493007M1XGU5E55ZJ25					NOVA Chemicals Corporation	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000191_CR_AIRB	549300HD1RTPBQU69P29				BIN CT Equity	Progressive Waste Solutions Ltd.	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000192_CR_AIRB	549300A0QNNPY14D9106				SCC CT Equity	Sears Canada Inc.	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000193_CR_AIRB	3XCBVWUPHGBZ5GF7TY15				SU CN EQUITY	Suncor Energy Inc	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000194_CR_AIRB	NQWTWUILIPK7V7N5Y468				TLM CN EQUITY	Talisman Energy Inc	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000195_CR_AIRB	T8KI5SQ2JRWHL7XY0E11				TCK/B CN EQUITY	Teck Resources Ltd [Ex-Teck Cominco Ltd]	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000196_CR_AIRB	YHKQM2RIPKZYOZ6RVZ46				TK US Equity	Teekay Corporation	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000197_CR_AIRB	L2TEUTQ8OSHMJWVLCE40				T CT Equity	TELUS Corporation	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000198_CR_AIRB	549300561UZND4C7B569		884903		TOC GF Equity	Thomson Reuters Corporation	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000199_CR_AIRB	HJZQGXYTVV2NWJZLPW74				TOM GY Equity	Toyota Credit Canada Inc.	CA	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000200_CR_AIRB	5BV0116231JPDAPMGH09				TRP UN Equity	TransCanada PipeLines Limited	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000201_CR_AIRB	PRAQ4VOSFIK7OQ8Z2512		4406354		VALE3 BS Equity	Vale Canada Limited	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000202_CR_AIRB	WT03B8BB1IX8W19ZGV02					Vermilion Energy Inc.	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000203_CR_AIRB	549300WHE4O6UJ2KU013					Yamana Gold Inc	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000204_CR_AIRB	5493003DNMEAO1DT3F51				ABBN VX EQUITY	ABB Ltd [Asea Brown Boveri]	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000205_CR_AIRB	NI14Y5UMU60O7JE9P611				ADEN VX EQUITY	Adecco SA	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000206_CR_AIRB	549300Q3WREIMQYFBC20				0170576D SW EQUITY	Ameropa AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000207_CR_AIRB	5493007KVRV2OKRXFA55		CH-020.3.035.716-8		AML LN Equity	Amlin AG	CH	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000208_CR_AIRB	529900H7ZPIGI2U3CJ14					AXPO TRADING AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000209_CR_AIRB	213800Y5RWKLDPUTT265				BARN SW EQUITY	Barry Callebaut AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000210_CR_AIRB	529900UPDCU6WEL7W167				BALN VX Equity	Basler Versicherung AG	CH	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000211_CR_AIRB		2816554-6	HRB54517	DE000DCAG010	7705815Z SW EQUITY	DEMAG CRANES AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000212_CR_AIRB	549300ZMXX2JILKWLE880				567151Z SW EQUITY	Duferco SA	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000213_CR_AIRB	549300I08UA8SMJON743		CH-270.3.002.354-9		DUFN EB Equity	Dufry international AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000214_CR_AIRB	549300ADLU67CYBFIW70		CH-645.1.008.684-9			Elsevier Finance SA	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000215_CR_AIRB	529900Y8BGAFVVVYVN24				GATE SE Equity	gategroup Holding AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000216_CR_AIRB	213800SVRMQA1TD91D41				GIVN VX Equity	Givaudan SA	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000217_CR_AIRB	213800PSSU2QXF1WLR89				GLEN LN EQUITY	Glencore International AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000218_CR_AIRB	549300DHSS9U1QKJZG57		KvK 34275373 0000		1002136Z SW EQUITY	GUNVOR INTERNATIONAL BV	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000219_CR_AIRB	529900EHPFPYHV6JQO98				HOLN VX EQUITY	Holcim Ltd	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000220_CR_AIRB	529900Q0YED3805QXQ66					KUEHNE AND NAGEL INTERNATIONAL AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000221_CR_AIRB	529900T4N8ID7UPV7A95					LIEBHERR-INTERNATIONAL AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000222_CR_AIRB	549300EFW4H2TCZ71055					Lonza Group AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000223_CR_AIRB	KY371US27QQX7BB93L28		CH-550.0.067.293-5	CH0038863350	NESN.VX	NESTLE SA	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000224_CR_AIRB	529900I2PEF1FN6N6723				2284161Z SW EQUITY	Nord Stream AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000225_CR_AIRB					NOVN VX EQUITY	Novartis AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000226_CR_AIRB	549300HUJ5CJUX02RS52					OMV SUPPLY & TRADING AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000227_CR_AIRB	5299002JRTT699WFOV74					OMYA (Schweiz) AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000228_CR_AIRB	549300HMJAFUW4NSKI73					Paul Reinhart AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000229_CR_AIRB					ROG VX EQUITY	Roche Holding Ltd	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000230_CR_AIRB	529900JPTQ0Z1J44SHZ08		CH-100.3.010.656-7		STLN SE Equity	SCHMOLZ + BICKENBACH AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000231_CR_AIRB	549300R3N69ECGYPU434				SIK IX Equity	Sika AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000232_CR_AIRB	213800Z8NOHKRI42W10			NL0000226223	STM FP EQUITY	STMICROELECTRONICS NV	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000233_CR_AIRB	5493000KUC3Z24U77V93				SLHN VX Equity	Swiss Life Holding AG	CH	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000234_CR_AIRB	549300SL9HHOXS3B739		CHE-102.753.938		SCMN VX Equity	Swisscom AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000235_CR_AIRB	549300HTOMQG20JYV568				SYNN VX Equity	Syngenta AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000236_CR_AIRB	KSVC38RP5WL6C6LJGG03				TYC US Equity	Tyco International Ltd.	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000237_CR_AIRB	549300VBJS7MG74G2H60					Weatherford International Ltd	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000238_CR_AIRB					WOS LN EQUITY	Wolseley Plc	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000239_CR_AIRB					XTA LN EQUITY	Xstrata Plc	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000240_CR_AIRB	50ZCTKCMUDIABGHX3R52					Zurich Insurance Company	CH	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000241_CR_AIRB	549300IF4IFG0F50RM26				AESGENER CC Equity	AES Gener S.A.	CL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000242_CR_AIRB	549300NLTGCFV7482429				CENCOSUD CC Equity	Cencosud S.A.	CL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000243_CR_AIRB	549300YP3P0JZBLIV197					EMPRESA NACIONAL DEL PETROLEO	CL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000244_CR_AIRB	549300G475ACIABB4385			USG49215AA73	CMPC CC Equity	Inversiones CMPC S.A.	CL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000245_CR_AIRB	549300HX3UUDPEFTG707				LAN CC Equity	Latam Airlines Group S.A.	CL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000246_CR_AIRB	549300RUPF4SKMJPUR70				BLT LN Equity	Minera Escondida Limitada	CL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000247_CR_AIRB					600031 CH EQUITY	Sany Heavy Industry Co Ltd	CN	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000248_CR_AIRB	A2557 4TZFLBNK7NWQT47				PRE CT Equity	Pacific Rubiales Energy Corp.	CO	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000249_CR_AIRB	724500JV0VHPRVANL538		5778	ANN4327C1220		HUNTER DOUGLAS NV	CW	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000250_CR_AIRB	213800MRTA64ULUE9919					CARBO ONE LIMITED	CY	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000251_CR_AIRB	549300OEZB4GETCGFX34					GUNVOR GROUP LTD	CY	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000252_CR_AIRB	549300IVA1PZNX2MN285				0163947D CY EQUITY	Mercuria Energy Group Ltd	CY	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000253_CR_AIRB	213800 1LK2Z2HSER4U15				PRS NO EQUITY	PROSAFE	CY	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000254_CR_AIRB	31570010000000137835	1131604	29287391			ALTA, a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000255_CR_AIRB	31570010000000116592	657856	25572881			ARMATURY Group a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000256_CR_AIRB	31570010000000075367	765380	28402758			BAK stavební společnost, a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000257_CR_AIRB	31570010000000115525	834699	46504940			Cerea, a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000258_CR_AIRB	31570010000000034336	1023328	70994226			České dráhy, a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000259_CR_AIRB	315700CTFRL3U2DNMO58	633919	25085689			CETELEM ČR, a.s.	CZ	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000260_CR_AIRB	529900S5R9YHJHYKKG94			CZ0005112300	CEZ CP EQUITY	CEZ a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000261_CR_AIRB	315700XJHXU2PD40RU82	865668	48589837			DEKTRADE a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000262_CR_AIRB	529900C5PL4JGDILRZ94	837043	46678468			HOCHTIEF CZ a. s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000263_CR_AIRB	31570010000000099520	644725	25322257			IMOS Brno, a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000264_CR_AIRB	31570010000000032687	1086806	931			METALIMEX a. s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000265_CR_AIRB	315700JDC49X4VSP6Z49	601013	14915			Metrostav a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000266_CR_AIRB	31570066GBSS7JYFEL35	817880	45193592			MJM Litovel a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000267_CR_AIRB	31570010000000120084	832322	46342796			OHL ŽS, a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000268_CR_AIRB	31570010000000091116	699640	26463318			OTE, a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000269_CR_AIRB	31570010000000026285	671247	25860038			Pars nova a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000270_CR_AIRB	3157001TSCT2O45NWM28	805950	43873189			PRAKAB PRAŽSKÁ KABELOVNA, s.r.o.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000271_CR_AIRB	31570010000000115622	817271	45148155			Primagra, a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000272_CR_AIRB	549300KL08IFWLTWLQ52	691287	26271303			Skanska a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000273_CR_AIRB	529900I8XOZDM4ZQSQ21				1025Z CP EQUITY	Škoda Auto A.S.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000274_CR_AIRB	31570010000000031135	923751	62623753			ŠKODA TRANSPORTATION a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000275_CR_AIRB	213800Z39ZW4XHAAUA27	725860	27195147			SMP CZ, a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000276_CR_AIRB	3157004ICDH3MRKW7534	889798	60193336			Telefónica Czech Republic, a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000277_CR_AIRB	31570010000000055191	617997	18050646			TŘINECKÉ ŽELEZÁRNY, a. s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000278_CR_AIRB	3157007C98IIJK5ST356	609769	15886492			UniCredit Leasing CZ, a.s.	CZ	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000279_CR_AIRB	315700EFFOU65ETZ0V16	886003	531766			UNISTAV a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000280_CR_AIRB	31570010000000013356	672337	25877950			VÍTKOVICE HEAVY MACHINERY a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000281_CR_AIRB	31570010000000034990	710607	26823357			VÍTKOVICE POWER ENGINEERING a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000282_CR_AIRB	31570010000000015033	697350	26415623			W.A.G. payment solutions, a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000283_CR_AIRB	5493005KH7FO1T5TMX47	1236614-2			ASG GY Equity	AachenMuenchener Lebensversicherung AG	DE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000284_CR_AIRB	549300JSX0Z4CW0V5023	131978 4-3				ADIDAS AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000285_CR_AIRB	549300X1WWPGMS47QQ72	121580 7-7			ASG GY Equity	Advocard Rechtsschutzversicherung AG	DE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000286_CR_AIRB	529900SO83U6ISM6DL85	283239 5-4	HRA36525B			ALBA Group plc & Co. KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000287_CR_AIRB	529900K9B0N5BT694847	110062 7-7			ALV GY Equity	Allianz SE	DE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000288_CR_AIRB	529900C058B9OTVFTU36	203367 3-1	HRB98981			ASKLEPIOS KLINIKEN GMBH HAMBURG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000289_CR_AIRB	549300FJWANEIJ25D318	154597 4-6				Atlas Copco Energas GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000290_CR_AIRB	529900YNBT62HCUPRG10	110621 0-6				AUGUST STORCK KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000291_CR_AIRB	529900SHIN9ZK7GW242	112484 1-6	HRB1775	DE0006766504	NDA GY EQUITY	Aurubis AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000292_CR_AIRB	529900PXZU3YHO6HMD80	113012 3-1				Axel Springer SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000293_CR_AIRB	529900AJX4TCFW0QT666	110488 3-2				B. Braun Melsungen Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000294_CR_AIRB	529900PM64WH8AF1E917	110201 7-9	HRB6000	DE000BASF111	BAS GR EQUITY	BASF SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000295_CR_AIRB	529900XMQYET3NBF2363	219251 5-1	HRB101375	DE0005168108	B5A GY EQUITY	Bauer AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000296_CR_AIRB	549300J4U55H3WP1XT59	110956 1-9			BAYN GY EQUITY	Bayer AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000297_CR_AIRB	YEH5ZCD6E441RHVHD759	110319 0-3			BMW GY EQUITY	Bayerische Motoren Werke AG [BMW AG]	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000298_CR_AIRB	529900SM0FDLLYATXU36	1103233-1				BAYWA AKTIENGESELLSCHAFT	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000299_CR_AIRB	529900IBUUGXAREGE533	1103821-3			BTG GR EQUITY	Bertelsmann SE & Co. KGaA	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000300_CR_AIRB	529900H0HULEN2BZ4604	1114115-7	BWMAHRB710296		GBF GY Equity	Bilfinger SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000301_CR_AIRB	529900XBEZ2EYI9ZOV89	3010079-6				BMG Rights Management GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000302_CR_AIRB	529900FOTM78R9Q9NY89	1163617-2	HRB75534		2340173Z GR EQUITY	BOSCH UND SIEMENS HAUSGERATE GMBH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000303_CR_AIRB	NNROIXVWJ7CPSR27SV97	2926464-5			BNR GY EQUITY	Brenntag AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000304_CR_AIRB	529900OQDCYXCLQOAY53	1105482-2				Burda Gesellschaft mit beschränkter Haftung	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000305_CR_AIRB	5299000XH7YX33EJZP65	2730972-3				CARL ZEISS AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000306_CR_AIRB	5299007 6MX7KD2XYCH67	1111099-6	HRB9517	DE000CLS1001	CLS1 GY EQUITY	Celesio AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000307_CR_AIRB	529900O4ND7T8ABIXF67	1235957-6				Claas Kommanditgesellschaft auf Aktien mbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000308_CR_AIRB	529900A7YD9C0LLXM621	1106273-4	HRB3527	DE0005439004	CON GY EQUITY	CONTINENTAL AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000310_CR_AIRB	529900 7VZZKH6 5OCN774	2781995-2				Cronimet Holding GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000311_CR_AIRB	529900 8ODF4EFHRI0G60	2402196-6	HRB8957		7097181Z GR EQUITY	CWS-boco International GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000312_CR_AIRB	5299005LEM60UYKU5235	1106512-5				DACHSER Group SE & Co. KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000313_CR_AIRB	529900R27DL06UVNT076	2344103-3	HRB19360		DAI GR EQUITY	Daimler AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000314_CR_AIRB	5299006S0UKN6D9ZP412	2451917-5				DB NETZ AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000315_CR_AIRB	529900I2DLZPTFPENJ05	1106744-4				DEHNER GMBH & CO KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000316_CR_AIRB	5299005A2ZIP6AP7KM81	2537834-0			ANN GF Equity	Vonovia SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000317_CR_AIRB	529900 63S23N13HU4E98	1818189-1	HRB 50000 B		DBHN GR EQUITY	DEUTSCHE BAHN AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000318_CR_AIRB	529900PH63HYJ86ASW55	1107110-7	HRB2168		LHA GY EQUITY	DEUTSCHE LUFTHANSA AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000319_CR_AIRB	529900 63W8KQHQMF4M43	2623414-6			DPW GF Equity	Deutsche Post Finance B.V.	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000320_CR_AIRB	529900ITHU5Y51F1S257	1107106-5				DEUTSCHE SPARKASSEN LEASING AG & CO KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000321_CR_AIRB	549300V9QSIG4WX4GJ96	2185287-6	HRB6794		DTE GY EQUITY	DEUTSCHE TELEKOM AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000322_CR_AIRB	529900KSW1V9JYE7NC83	2095980-5	HRB34977			DFS Deutsche Flugsicherung GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000323_CR_AIRB	529900QTO8D2QK2TJG32	1107340-0				Diehl Stiftung & Co. KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000324_CR_AIRB	529900Y1AT9MQF6UYT42	2836050-1	HRB203044			DMK DEUTSCHES MILCHKONTOR GMBH BREMEN	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000325_CR_AIRB	529900YZNQ3MUUZ02M47	1117002-4	HRB242			Douglas Holding AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000326_CR_AIRB	5299004W7VTLPROHR533	1125242-6	HRA8242			DR AUGUST OETKER KG BIELEFELD	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000327_CR_AIRB	529900EWEX125AULXI58	3008027-9			PAH3 GY EQUITY	Dr Ing HCF Porsche AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000328_CR_AIRB	549300SUFVHY0PPNKD75	1107708-8	HRB7903HL	DE0005550602	DRW3 GY EQUITY	Drägerwerk AG & Co. KGaA	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000329_CR_AIRB	529900766FKBR9THZ8C62	2779318-1				DYWIDAG-Systems International GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000330_CR_AIRB	529900Z8W8S8JIP7U364	1105067-1	HRA9905			E BREUNINGER GMBH CO STUTTGART	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000331_CR_AIRB	Q9MAIUP40P25UFBFG033	1134262-3	HRB22315		EOAN GY EQUITY	E.ON SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000332_CR_AIRB	5299000MT7P9STUCL908	1137158-0				Ed. Züblin Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000333_CR_AIRB	529900JSFZ4TS59HKD79	2331844-7			EBK GR EQUITY	Energie Baden-Wurttemberg AG [EnBW]	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000334_CR_AIRB	549300OQ94C7KRGGC351	2177540-8			ASG GY Equity	Envivas Krankenversicherung AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000336_CR_AIRB	41GUOJQTALQH1LF39XJ34	1518676-0			154407Z GR EQUITY	Evonik Industries AG (Evonic)	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000337_CR_AIRB	529900L64X6KZZW19R71	1108854-9			4501Z GR EQUITY	EWE AG [Energieversorgung Weser-Ems]	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000338_CR_AIRB	529900D7N2PTTZWFWN57	2579145-0				F.S. Fehrer Automotive GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000339_CR_AIRB	529900EI7R9SCEJP4T76	1109776-3	003110270000005			FERROSTAAL GMBH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000340_CR_AIRB	529900WBP9HFX10RKB30	1110203-5				FLUGHAFEN MUNCHEN GMBH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000341_CR_AIRB	529900VHM89GUAJ1RK35	1114926-7	HRB25		1048Z GR EQUITY	FRANZ HANIEL & CIE GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000342_CR_AIRB	5299001ERX0K10IZUL40	1110198-7				FRAPORT AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000343_CR_AIRB	XDFJ0CYCOO1FXRFTQ551	1110492-4	HRB11852	DE0005785604	FRE GY EQUITY	FRESENIUS SE & CO. KGAA	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000344_CR_AIRB	529900N6NS9FCLFHZVL76	1578686-6	HRB714579			Freudenberg SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000345_CR_AIRB	529900KXMB40SPYJD743	2052428-6	HRB36569B		7013717Z GR EQUITY	GAZPROM Germania GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000346_CR_AIRB	549300PJHUU0ZZWO8EO07	1122951-5			GEA GR EQUITY	GEA Group AG [Global Engineering Alliance]	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000347_CR_AIRB	529900JGEOQMCDYOK785	113518 8-9				Gelsenwasser AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000348_CR_AIRB	529900F916IVP0TJZK88	1051383-6	HRA11722			GEORG VON HOLTZBRINCK GMBH CO KG STUTTGART	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000349_CR_AIRB	5299006GD4UWSYZOKC28	2877346-3	HRB56040		GXI GY Equity	Gerresheimer AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000350_CR_AIRB	529900OJM5EX75OD8032	1113335-2				Getreide-Aktiengesellschaft vorm.P.Kruse-Chr.Sieck	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000351_CR_AIRB	529900K6BWO03KP4GU58	1113443-4				Giesecke & Devrient Gesellschaft mit beschränkter Haftung	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000352_CR_AIRB	529900J0V7C8Z8MLN980	2943243-2				Gigaset Communications GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000353_CR_AIRB	529900LPAX2H9S4NKU05	1215951-3				Gothaer Finanzholding AG	DE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000354_CR_AIRB	529900F4P4RV4Z50PI82	1114066-2	HRB527			GROSSKRAFTWERK MANNHEIM AG MANNHEIM	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000355_CR_AIRB	HD52L5PJVBXJUUX81539	2294348-4			HPL GR EQUITY	Hapag-Lloyd AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000356_CR_AIRB	5299007CE1VJWKM991H49	1130882-2	HRB 26804		4729Z GR EQUITY	Hauptgenossenschaft Nord AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000357_CR_AIRB	529900MKHOFQI4A0XC48	2873755-9				HAWE Hydraulik SE	DE	Large corporate sample	non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000358_CR_AIRB	529900221O7L9199GO56	2588017-0				HDI Versicherung AG	DE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000359_CR_AIRB	529900755OZXM37H4975	1115355-8				Heckler & Koch GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000360_CR_AIRB	LZ2C6E0W5W7LQMX5ZI37	1126630-1	HRB 330082	DE0006047004	HEI GY EQUITY	HEIDELBERGCEMENT AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000361_CR_AIRB	529900ZM98OISTG16932	1115394-7			HDD GY Equity	Heidelberger Druckmaschinen AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000362_CR_AIRB	529900PLX4ADJFWIY024	1135805-8			2550Z GR EQUITY	Hella KGaA Hueck & Co	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000363_CR_AIRB	529900279YARY5AC8476	1115622-1				HELM AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000364_CR_AIRB	549300VZCL1HTH4O4Y49	1115688-2	HRB4724	DE0006048408	HEN3 GY EQUITY	HENKEL AG & CO. KGAA	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000365_CR_AIRB	549300TEO7JOPWXHBJ27	1740986-3	HRB3364			Heraeus Holding GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000366_CR_AIRB	529900BVZYMVDRRSXY68	1306869-7	HRB 390485		3540636Z GR EQUITY	HERRENKNECHT AKTIENGESELLSCHAFT	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000367_CR_AIRB	529900O7US4NJP0J6XD12	1179777-6				HETTICH HOLDING GMBH & CO OHG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000368_CR_AIRB	529900Y25S8NZIYTT924	1116241-9			HOT GY EQUITY	Hochtief AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000369_CR_AIRB	529900 8WW5 3GLXRORN29	13508 26-2	HRB2311		HBM GY Equity	Hornbach-Baumarkt-AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000370_CR_AIRB	529900 LFVU 534EBRXD1 3	11046 93-5				HUGO BOSS AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000371_CR_AIRB	TSI2 PJM6 EPETEQ4X1U25	24435 36-4			IFX GY Equity	Infineon Technologies AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000372_CR_AIRB	529900 FFRTWZQXTTUB07	11931 55-7			7573 220Z GR EQUITY	Intersnack Knabber-Gebäck GmbH & Co. KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000373_CR_AIRB	529900 DJMOF0DTSWHO38	28502 39-1	HRB40163			JUWI AG WÖRRSTADT	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000374_CR_AIRB	529900 YURAYD4IJX2J91	11289 82-4	HRB2669		SDF GY Equity	K+S Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000376_CR_AIRB	529900 WFRVF4SQ2EV734	11213 08-9	HRA102851		509821 Z GR EQUITY	Kaufland Stiftung & Co. KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000377_CR_AIRB	529900 CQ31CN6GV5LL52	28216 86-9	NRWD UHRB20486		KCO GY Equity	Kloeckner & Co. S.E.	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000378_CR_AIRB	529900 1GRRO0Z25YZT52	11301 69-4				Knorr-Bremse AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000379_CR_AIRB	529900 IQ90WSXBWSTD78	11312 72-5				KOENIG & BAUER AKTIENGESELLSCHAFT	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000380_CR_AIRB	529900 LUYJ0V8SOOT260	11734 04-3	HRA4415		3612 759z gr equity	KRAFTVERKEHR NAGEL GMBH & CO. KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000381_CR_AIRB	529900 MAU9591GT2S236	28492 55-1				KraussMaffei Technologies GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000382_CR_AIRB	529900 NY2GSZWWUBW049	11202 19-9				KRONES Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000383_CR_AIRB	529900 BVAET534PD7C28	11191 33-5	HRB21016	DE0006292006	KSB3 GY EQUITY	KSB Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000384_CR_AIRB	529900 VPRFDDIN7BE119	11173 24-2	HRB22709		BWKG1X Equity	KUKA AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000385_CR_AIRB	529900 FR2K4P9L9XLV21	11191 87-1				KWS SAAT SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000386_CR_AIRB	529900 PTLRE72EMYIJ77	24511 86-7	HRB53652		LXS GF Equity	Lanxess AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000387_CR_AIRB	5299002 HNCMIUBHOMK35	11212 23-0	HRB202	DE0005408884	LEO GY EQUITY	Leoni AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000388_CR_AIRB	529900 EW0ZH7KAZ11H71	17972 94-4				Lidl Stiftung & Co. KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000389_CR_AIRB	WTV8QGD5UD7MMD4HS345	11213 75-8			LIN GY Equity	Linde AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000390_CR_AIRB	529900 SL1W4KHVE18T81	11215 82-9				LOHMANN + Co. AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000391_CR_AIRB	529900 98TR1QJBWIYG58	11471 45-5				MAHLE GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000392_CR_AIRB	52990018 UPG26YRFSM46	11223 32-8	HRB179426	DE0005937007	MAN GR EQUITY	MAN SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000393_CR_AIRB	529900Z8B0YE4ECMJ92	1044964-3				Media-Saturn Holding GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000394_CR_AIRB	529900WLGROB3HKM878	1522457-9				MEGGLE AKTIENGESELLSCHAFT	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000395_CR_AIRB	529900OAREIS0MOPTW25	2198479-4	HRB6164		MRK GF Equity	Merck KGaA	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000396_CR_AIRB	529900IX9L42HXEBCZ51	1188960-7				Ceconomy AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000397_CR_AIRB	529900ZYVEIYJRO6TG34	3328361-5				Meyer Werft GmbH & Co. KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000398_CR_AIRB	213800E45LWMBVNF3R85	30521 90-0	NRWGRHRB8959		MNDI LN Equity	Mondi Consumer Packaging International AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000399_CR_AIRB	529900807L67JY81RD65	2755947-5			MTX GY Equity	MTU Aero Engines AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000400_CR_AIRB	529900ISR2VNZV1C0T93	1182822-5				MVV Energie AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000401_CR_AIRB	529900UXIUW801PQD137	2597701-8				N-ERGIE AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000402_CR_AIRB	529900HVDYCUWVD0OE76	2551585-9				NORDEX SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000403_CR_AIRB	549300UH52ZS8O00MO03	1125476-0				Osram GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000404_CR_AIRB	529900LMI5FN0KFOE272	1125552-8	HRA62024		OTVR GR EQUITY	OTTO (GMBH & CO.KG)	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000405_CR_AIRB	529900ELIX8Z8PQ6CU28	2593300-3				PAPIERFABRIK PALM GMBH & CO.KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000406_CR_AIRB	529900HT3KJHBHNHDT64	1397102-3	HRB6100		259743Z GR EQUITY	PERI GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000407_CR_AIRB	529900J7VWJGYKGP9877	1131747-6	HRA3551		2590Z GR EQUITY	PHOENIX Pharmahandel GmbH & Co KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000408_CR_AIRB	5299008XQJHPTOF8R354	2696731-5	241336g		661074Z GR EQUITY	Porsche Corporate Finance GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000409_CR_AIRB	529900NY0WWQUKOMWQ37	2399699-4			PSM GY EQUITY	ProSiebenSat 1 Media SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000410_CR_AIRB	529900Z5KBA9KJP6EK09	1196360-0				R+V Versicherung AG	DE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000411_CR_AIRB	5299001OU9CSE29O6S05	1127893-4			RHM GY EQUITY	Rheinmetall AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000412_CR_AIRB	529900F0LT5OP4SV6122	1104684-4				Robert Bosch GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000413_CR_AIRB	529900BZ1C5S5WQENF25	2820967-4	HRB721056			ROLLS ROYCE POWER SYSTEMS AG FRIEDRICHSHAFEN	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000414_CR_AIRB	529900GB7KCA94ACC940	2531238-0	HRB14525	DE0007037129	RWE GY EQUITY	RWE AKTIENGESELLSCHAFT	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000415_CR_AIRB	529900Q5SR06C5T8NO26	1128992-3	HRB8372		7015557Z GR EQUITY	Salzgitter Mannesmann Handel GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000416_CR_AIRB	529900D6BF99LW9R2E68	1308819-0			SAP GY EQUITY	SAP SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000417_CR_AIRB	529900JL0HDVGZMUJF32	3043578-8				IHO Verwaltungs GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000418_CR_AIRB	529900D8QMD1LL0E2393	2800313-5				Schletter GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000419_CR_AIRB	529900DG0F6AGQAP6N55	1131407-7	55234831			SCHOLZ Holding GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000420_CR_AIRB	529900 9QTM3SJL9BNR19	220976-2				Schott AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000421_CR_AIRB	529900ZCRUJ3J5PYWX81	2577577-6			RPW GR EQUITY	SENVION GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000422_CR_AIRB	529900381B31TYK07X63	1129569-8			SGL GY Equity	SGL Carbon SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000423_CR_AIRB	W38RGI023J3WT1HWRP32	1129508-6	HRB12300B		SIE GY EQUITY	Siemens Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000424_CR_AIRB	529900M1LIO0SLOBAS50	1532176-3	HRB1562	DE0003304002	SOW GY EQUITY	Software AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000425_CR_AIRB	549300WM0X4AUT710770	3278292-2				Springer Science+Business Media Deutschland GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000426_CR_AIRB	529900FMTTLMH0P0DL10	1473528-6				STADA Arzneimittel Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000427_CR_AIRB	549300YTRYZPM57T3319	1132051-2				STADTWERKE HANNOVER AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000428_CR_AIRB	529900QOJGJ2975GD560	2971375-7				Stahlgruber Otto Gruber AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000429_CR_AIRB	5299003M4PGUGL48LS74	3094881-4				Styrolution Group GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000430_CR_AIRB	529900Y2V1QWBDCBT818	2653119-4				Südwestdeutsche Medien Holding GmbH	DE	Large corporate sample	non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000431_CR_AIRB	529900S8QNB101D40S72	1130211-4			SZU GY EQUITY	Südzucker AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000432_CR_AIRB	529900D82I6R9601CF26	2819960-2	HRB200436			SYMRISE AG HOLZMINDEN	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000433_CR_AIRB	529900P710MOUBKZDL27	2269857-5	HEESHRB85143			Techem GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000434_CR_AIRB	529900CO181IT9N2Y682	3009289-4	HRB180660			THÜGA HOLDING GMBH + CO KGAA MÜNCHEN	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000435_CR_AIRB	549300UDG16DOYUPR330	2411649-3	HRB9092	DE0007500001	TKA GR EQUITY	THYSSENKRUPP AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000436_CR_AIRB	529900JBK6KNC4HSW032	1672825-5				Tönnies Holding GmbH & Co. KG	DE	Large corporate sample	non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000437_CR_AIRB	529900J21AYVJLL2XMK94	2182800-9	HRB16654		7010965Z GR EQUITY	TRIMET ALUMINIUM SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000438_CR_AIRB	529900SL2WSPV293B552	1126744-0			TUI1 GY EQUITY	TUI AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000439_CR_AIRB	3VEKWPJHTD4NKMBVG947	2353095-9				United Internet AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000440_CR_AIRB	XQMNIROSQAS7Y9TT7197	25150 82-2	NRWKOHRA24116		LBTYA UW Equity	Unitymedia Hessen GmbH & Co. KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000441_CR_AIRB	529900I1IDJLEXFUYN67	3340688-5				WELTBILD GMBH & CO. KG, AUGSBURG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000442_CR_AIRB	529900AGED6PJE9AVL37	3185940-8				Vier Gas Transport GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000443_CR_AIRB	529900233 38VFV5AIN59	1134669-9	HRA3389			VIESSMANN WERKE GMBH CO KG ALLENDORF	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000444_CR_AIRB	W24EDTPHEV8NJOD4FA29	1627667-7				VNG-Verbundnetz Gas Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000445_CR_AIRB	529900 4TYSIDZ73QUE46	1227804-0	HRB725621			Voith GmbH & Co. KGAA	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000446_CR_AIRB	529900NNUPAGGOMPXZ31	1134796-0			VOW3 GY EQUITY	Volkswagen AG [VW]	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000447_CR_AIRB	0NURKC5Q3CJYZPPK5046	1134904-0				WACKER CHEMIE AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000448_CR_AIRB	529900KKY5IMBX35M241	26791 60-8	HRB7736			Wasser und Gas Westfalen GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000449_CR_AIRB	529900KQ44OJDJDU6J81	1135571-6				WEPA Hygieneprodukte GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000450_CR_AIRB	5299006E92R0717GXP27	31896 37-6	HRA16706		089 2272 D GR EQUITY	WINGAS GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000451_CR_AIRB	529900A8LX4KL0YUTH71	25436 21-3			WDI GY Equity	Wirecard AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000452_CR_AIRB	529900CAYOWB8YIG7X25	1136858-6				ZF FRIEDRICHSHAFEN AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000453_CR_AIRB	549300D2K6PKKKXVNN73		22756214	DK0010244425	MAERSKB DC EQUITY	A.P.Møller-Mærsk A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000454_CR_AIRB			63965812			A/S SCHOUW & CO	DK	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000455_CR_AIRB	549300ADWYS7RRJ8BG19		14244441			Aalborg Portland A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000456_CR_AIRB	549300Y047DQV30CKT47		49723911			ABENA HOLDING A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000457_CR_AIRB	549300PLP6WVTICKLD32		10526949			ALM. BRAND FORSIKRING A/S	DK	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000458_CR_AIRB	529900IJ6T4P1O10R377		25313763			ARLA FOODS A.M.B.A	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000459_CR_AIRB			25511484			Atea A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000460_CR_AIRB	213800KB128IK92MCD10		44782510			AVK Holding A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000461_CR_AIRB	2138009LJ6FGTV868W59		22069519			BYGMA GRUPPEN A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000462_CR_AIRB	5493008YL42784DMWN61		25508343	DK0010181676	CARLB DC EQUITY	Carlsberg Breweries A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000463_CR_AIRB			27626904			Catering Engros A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000464_CR_AIRB	213800JF2XSR5NXGL660		12760043			Cheminova A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000465_CR_AIRB	549300MKPW8ZF3E8MW37		28318677			Chr. Hansen Holding A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000466_CR_AIRB	213800AWZ8U3IVALIO26		26259495			Coop Danmark A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000467_CR_AIRB	213800UW822WLK2HZF47					Copenhagen Airports Denmark ApS	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000468_CR_AIRB	529900IBWY373HVUNIC90		28527411			Dagrofa ApS	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000469_CR_AIRB			13878595			Dagrofa S-Engros A/S (Foodservice)	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000470_CR_AIRB	213800FJJH5XFNFIAK90		23256118			Damstahl A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000471_CR_AIRB	549300712KABJNYPD639		20165715			DANFOSS A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000472_CR_AIRB			59789317			Danish Agro A.M.B.A	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000473_CR_AIRB	21380063C9WS18D6WJ21		26121264			Danish Crown A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000474_CR_AIRB	2138007QUZXQLFGCSV45		24246930			DANSK LANDBRUGS GROVVARESELSKAB A	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000475_CR_AIRB	549300FQY6MX8USM0112		35954716		4166777Z DC EQUITY	Dansk Supermarked A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000476_CR_AIRB	549300JUFTJMOTC28B39		28113951			Danske Commodities A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000477_CR_AIRB	213800ZCQ8X5QYJWVQ60		42344613			Det Danske Hedeselskab	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000478_CR_AIRB	549300JZVW1Y1UZ5UK38		14194711			DFDS A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000479_CR_AIRB	W9NG6WMZIYEU8VEDOG48		36213728			DONG Energy A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000480_CR_AIRB	529900X41C0BSLK67H70		58233528	DK0060079531	DSV DC EQUITY	DSV A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000481_CR_AIRB	213800K83X1E9HF1MD69		55828415			DT Group A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000482_CR_AIRB	529900C0U279ORGJC950		45349918			Ecco Sko A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000483_CR_AIRB	213800Z47P2HZJKJSK23		75272014			EGM. INT. HOLD A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000484_CR_AIRB	549300JN1F17UXJMM315		17225898			ENERGI DANMARK A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000485_CR_AIRB	529900 3X050CWGDW1Z87					Energinet.dk SOV	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000486_CR_AIRB	213800MXXDGQ3ITPXI41		58180912	DK0010234467		FLSMIDTH & CO. A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000487_CR_AIRB	549300036WZGCBDPDZ92					GF-Forsikring A/S (Unsolicited Ratings)	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000488_CR_AIRB	549300 6R4KC2OI5D3470		56759913			H. Lundbeck A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000489_CR_AIRB	213800HTG1CTA7CKP20		34728712			Hedegaard A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000490_CR_AIRB	213800NLXK98F6PC2R37					ISS A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000491_CR_AIRB	549300RIPHN847476O42					J. LAURITZEN A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000492_CR_AIRB	54930032G32N1F8JBV10					KIRKBI INVEST A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000493_CR_AIRB	UGKYQUOFW6QSIS3P4P93		47458714		LEGO DC EQUITY	LEGO System A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000494_CR_AIRB	529900 77KVK7QCK2NG31		56759514			LEO PHARMA A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000495_CR_AIRB	529900B5B2U7TIJN7757					MONJASA A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000496_CR_AIRB	213800WNLA5AH3U4WI67		12562233			MT HØJGAARD A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000497_CR_AIRB	549300UQ0QRC1KXGRE08		20293195			NEAS Energy A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000498_CR_AIRB			10845858			Nellemann Holding A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000499_CR_AIRB	529900197LKWCEQ0NL18		62725214			NKT HOLDING A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000500_CR_AIRB	213800 7XB7AUOGS4N159		11142141			NORDIC SEAFOOD A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000501_CR_AIRB	213800 5ON7KF6M74P542		81203113			Nordisk Dæk Import A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000502_CR_AIRB	549300DAQ1CVT6CXN342				NOVOB DC Equity	Novo Nordisk A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000503_CR_AIRB	529900T6WNZXD2R3JW38		10007127			NOVOZYMES A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000504_CR_AIRB	213800LALFCP5FJXW153		62497718			Nowaco A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000505_CR_AIRB	213800PRY3GUP6B5GG04		39170418			OK A.m.b.A.	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000506_CR_AIRB	213800RE7TE67AUCJS21		11369677			Polar Seafood Denmark	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000507_CR_AIRB	213800QRC7LNX935OZ09		54879415			Rockwool International A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000508_CR_AIRB			42997811			SANISTÅL A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000509_CR_AIRB	549300M5XVDYG4I7CC28		14049673			Scan Global Logistics	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000510_CR_AIRB	529900 3KG4JS99TRML67		31080185			SCANDINAVIAN TOBACCO GROUP A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000511_CR_AIRB	529900N96EOVRB114D28		14773908	DK0060228559	TDC DC EQUITY	TDC A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000512_CR_AIRB	549300ZSJRREG4GDWJ45					Topdanmark A/S	DK	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000513_CR_AIRB	213800A5UXABGUQ3PX11		22460218			TORM A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000514_CR_AIRB	213800BIA5L8OPBER229					Tryg Forsikring A/S	DK	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000515_CR_AIRB	213800O8J7U9F8Q8VQ80					Tryg Garantiforsikring A/S	DK	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000516_CR_AIRB			14003606			Tulip Food Company A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000517_CR_AIRB	549300 26SJ2OBLO6M470		25481968			Verdo A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000518_CR_AIRB	549300DYMC8BGZZC8844		0031117146000 5			VESTAS WIND SYSTEMS A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000519_CR_AIRB	213800RM6L9LN78BVA56		71186911			WILLIAM DEMANT HOLDING A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000520_CR_AIRB	549300504 4RTLQ5RZU70					Eesti Energia AS	EE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000521_CR_AIRB	549300YENFNR57ZJ3X76					ABENER ENERGIA S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000522_CR_AIRB	8ZQH7RR6DBQZIX8PEQ84	ESA41002288	A41002288		ABGJP SM EQUITY	ABENGOA S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000523_CR_AIRB	549300GKFVWI02JQ5332	ESA08209769	A08209769		ABE SM EQUITY	ABERTIS INFRAESTRUCTURAS SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000524_CR_AIRB	959800201 4000 5800000				ANA SM EQUITY	ACCIONA ENERGIA S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000525_CR_AIRB	959800201 4000 5558665	ESA28004885	A28004885		ACS SM EQUITY	Actividades de Construccion y Servicios SA [ACS Group]	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000526_CR_AIRB	213800NKU21ZN7P7RT54	ESA84409408	A84409408		AMS SM EQUITY	Amadeus IT Group SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000527_CR_AIRB		ESA26019992	A26019992		046 8005 D SM EQUITY	AQUALIA GESTION INTEGRAL DEL AGUA S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000528_CR_AIRB	959800201 4000 5491929		A78839271		A 3M	ATRESMEDIA CORPORACION DE MEDIOS DE COMUNICACION S.A.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000529_CR_AIRB	549300MXEGOT8MV1B924	ESA62186556	A62186556		ONO SM EQUITY	CABLEUROPA SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000530_CR_AIRB	549300CGERG48M7P5E96					CENTROS COMERCIALES CARREFOUR S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000531_CR_AIRB		ESA46146387	A46146387		0612929D SM EQUITY	COBRA INSTALACIONES Y SERVICIOS SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000532_CR_AIRB		ESA20001020	A20001020		CAF SM EQUITY	CONSTRUCCIONES Y AUXILIAR DE FERROCARRILES (CAF) S.A.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000533_CR_AIRB	95980020140005319366	ESA48012009	A48012009		OLE SM EQUITY	DEOLEO SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000534_CR_AIRB	549300J3C6K2TNFL6H10					DISTRIBUIDORA INTERNACIONAL DE ALIMENTACION	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000535_CR_AIRB		ESA15139314	A15139314		DRC SM EQUITY	DRAGADOS S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000536_CR_AIRB	529900U1P1JEV71EBO44	ESA28006104	A28006104		4367465Z SM EQUITY	EADS CONSTRUCCIONES AERONAUTICAS S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000537_CR_AIRB	95980020140005374753	ESA28017895	A28017895		1082z sm equity	EL CORTE INGLES S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000538_CR_AIRB	95980020140005491250		A48027056		ENO	ELECNOR S.A.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000539_CR_AIRB	213800VIN4XHLVFIOE10		A86484334		ENG SQ Equity	Enagas Transportes, S.A.U.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000540_CR_AIRB	549300LHK07F2CHV4X31	ESA28023430	A28023430		ELE SM EQUITY	ENDESA SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000541_CR_AIRB	95980020140005732198					ESCALUGS S L	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000542_CR_AIRB	95980020140005757903	ESA81939209	A81939209		FER SM EQUITY	Ferrovial SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000543_CR_AIRB	95980020140005178328	ESA28037224	A28037224		FCC SM EQUITY	FOMENTO DE CONSTRUCCIONES Y CONTRATAS SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000544_CR_AIRB	549300CKUXDA0CKRQJ56	ESA80477144	A80477144		GAM SM EQUITY	GAMESA ENERGIA S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000545_CR_AIRB	TL2N6M87CW97055SV098	ESA08015497	A08015497		GAS SM EQUITY	GAS NATURAL S.D.G. S.A.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000546_CR_AIRB	95980020140005484363	ESB48943864	B48943864		495294Z SM EQUITY	GESTAMP AUTOMOCION S L	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000547_CR_AIRB		ESA58389123	A58389123		GRF SM EQUITY	GRIFOLS S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000548_CR_AIRB	213800OILC5Q9AR63B63		A09092305			Grupo Antolin-Irausa, S.A.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000549_CR_AIRB		ESA84173947	A84173947		1234Z SM EQUITY	GRUPO ISOLUX CORSAN SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000550_CR_AIRB	5QK37QC7NWOJ8D7WVQ45	ESA48010615	A48010615		IBE SM EQUITY	Iberdrola SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000551_CR_AIRB	549300GEL7LRGKK0DG70					Iberia Lineas Aereas de Espana S.A.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000552_CR_AIRB	GGYEJW27T1TQ3C3XB343					INDUSTRIA DE DISEÑO TEXTIL S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000553_CR_AIRB	95980020140005007414					INMOBILIARIA COLONIAL SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000554_CR_AIRB	549300D4HOJHH0LSET81	ESA41694266	A41694266		4516287Z SM EQUITY	INSTALACIONES INABENSA S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000555_CR_AIRB	959800201400053176 20					ISOLUX INGENIERIA, S.A.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000556_CR_AIRB	959800201400056068 74					IZASA DISTRIBUCIONES TECNICAS S.A.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000557_CR_AIRB	529900S4UWJNVO9LEH81		A60195278		437412 9Z	LIDL SUPERMERCADOS S.A.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000558_CR_AIRB	UIUPNLHSQ158ZL7O2J82		A78346558		MAPSQ Equity	Mapfre Re, Compania de Reaseguros, S.A.	ES	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000559_CR_AIRB	959800201400050214 79	ESA79075438	A79075438			MEDIASET ESPAÑA COMUNICACION S.A..	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000560_CR_AIRB		ESA78304516	A78304516		MEL SM EQUITY	Melia Hotels International SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000561_CR_AIRB	959800201400053117 03					NAVANTIA S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000562_CR_AIRB	959800201400053953 17	ESA48010573	A48010573		OHL SM EQUITY	OBRASCON HUARTE LAIN S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000563_CR_AIRB		ESA36603587	A36603587		PVA SM EQUITY	PESCANOVA SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000564_CR_AIRB	549300N94L4D5NDBFG97	ESA28430882	A28430882			PROSEGUR COMPAÑIA DE SEGURIDAD S.A.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000565_CR_AIRB	549300 70W8XSY31XK130	ESA78003662	A78003662		REE SM EQUITY	Red Electrica de Espana SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000566_CR_AIRB	BSYCX13Y0NOTV14V9N85		A78374725	ES0273516007	REP GY Equity	Repsol, S.A.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000567_CR_AIRB		ESA08000820	A08000820		DMM XT EQUITY	S A DAMM	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000568_CR_AIRB	549300QHD5DP0GOPGX63					SOVENA ESPANA SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000569_CR_AIRB	213800JEZBUPZKWJGF49	ESA28092583	A28092583		TRE SM EQUITY	TECNICAS REUNIDAS S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000570_CR_AIRB	549300EEJH4FEPDBBR25		KvK 24269798 0000		TEF SM EQUITY	TELEFONICA SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000571_CR_AIRB		ESA08356727	A08356727		TST SM EQUITY	TESTA INMUEBLES EN RENTA S.A..	ES	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000572_CR_AIRB	549300FM9ZIJB5FCS825					TWINS ALIMENTACION SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000573_CR_AIRB	959800201400054621 50	ESA79524054	A79524054		571979Z	URBASER S.A.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000574_CR_AIRB	5299008CBH6EAEH1VZ37	ESA28293348	A28293348			WORLD DUTY FREE GROUP S.A.U.,	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000575_CR_AIRB	743700FHGZEV5UGCB005			FI0009010391	AHL1V FH EQUITY	Ahlstrom Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000576_CR_AIRB	529900Q14KI15CMIMO82					Bayer Nordic SE	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000577_CR_AIRB	549300 2B0GOVF4 2KWX33					Cargotec Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000578_CR_AIRB	549300P8N0P6KDGTJ206			XS0946179529	TY2 GS Equity	Citycon OYJ	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000579_CR_AIRB	743700TU2S3DXWGU7H32		0116510-6	XS0973806861	EIA GM Equity	Elisa Corporation	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000580_CR_AIRB	743700 6ZZI1F7CUA5518					Fingrid Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000581_CR_AIRB	213800SB6EOB8SSK9W63			FI0009003230	FIA1S FH EQUITY	Finnair Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000582_CR_AIRB	743700BKTW4EQIVKYY42			FI0009000400	FIS1V FH EQUITY	Fiskars Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000583_CR_AIRB	635400IUIZZIUJSAMF76			FI0009007132	FUM1V FH EQUITY	Fortum Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000584_CR_AIRB	743700 31Y7RK5H88CQ48			FI0009004824	KRA1V FH EQUITY	Kemira Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000585_CR_AIRB	743700OX6HSVMCAHPB95					KESKO OYJ	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000586_CR_AIRB	2138001CNF45JP5XZK38	1927400-1	HRB57225		KC4 GR EQUITY	Kone GmbH	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000587_CR_AIRB	2138007FRMWYPUDCMA45			FI0009007835	MEO1V FH EQUITY	Metso Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000588_CR_AIRB	5493009GY1X8GQ66AM14			FI0009013296	NES1V FH EQUITY	Neste Oil Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000589_CR_AIRB	549300A0JPRWG1KI7U06			FI0009000681	NOK1V FH EQUITY	Nokia Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000590_CR_AIRB	743700YQIO8Y4L4WKR40					Nokian Renkaat Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000591_CR_AIRB	74370061PO7C10E3PA54					Norilsk Nickel Harjavalta Oy	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000592_CR_AIRB	549300YRUJJDCFF0R80			FI0009002422	OUT1V FH EQUITY	Outokumpu Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000593_CR_AIRB	549300R0VN9C371W0E07			FI0009014575	OTE1V FH EQUITY	Outotec Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000594_CR_AIRB	743700X6KUJ0Z8GJJF03					POHJOLAN VOIMA OY	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000595_CR_AIRB	743700CIR72J21JZO637					Ramirent Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000596_CR_AIRB	743700XJC24THUPK0S03			FI0009007694	SAA1V FH EQUITY	Sanoma Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000597_CR_AIRB	743700IFQ16W89M1IY95					STOCKMANN OYJ ABP	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000598_CR_AIRB	74370 00ZP669LKUTZ738				STERV FH EQUITY	Stora Enso Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000599_CR_AIRB	743700LQ48IZBTZN4552		0196656-0	XS1043513529		Teollisuuden Voima Oyj(TVO)	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000600_CR_AIRB	743700PKLY0671ZJF588					Tikkurila Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000601_CR_AIRB	213800EC6JPW5VU4J9U64			FI0009005987	UPM1V FH EQUITY	UPM-Kymmene Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000602_CR_AIRB	743700G7A9J1PHM3X223			FI0009003727	WRT1V FH EQUITY	Wärtsilä Oyj Abp	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000603_CR_AIRB	549300TLDC3JQX97WU26					Wihuri Packaging Oy	FI	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000604_CR_AIRB	529900M13GM4VSTE6W80					YIT Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000605_CR_AIRB	969500QZC2Q0TK11NV07				AC FP EQUITY	Accor SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000606_CR_AIRB	969500PJMBSFHYC37989				ADP FP Equity	Aeroports de Paris S.A. (ADP)	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000607_CR_AIRB	969500AQW31GYO8JZD66			FR0000031122		AIR FRANCE-KLM	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000608_CR_AIRB	969500MMPQVHK671GT54				AI FP EQUITY	Air Liquide SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000609_CR_AIRB	969500RAZNDFVFATTJ14					ALCATEL LUCENT INTERNATIONAL	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000610_CR_AIRB	969500CCRD8GYWLG6R54		542019096	FR0000130007	ALU FP EQUITY	Alcatel Lucent S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000611_CR_AIRB	969500TZFFAS8XMVPQ44				ALALF UV Equity	ALCATEL-LUCENT SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000612_CR_AIRB	549300W64S5Q0I46LK20					ALSTOM HOLDINGS SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000613_CR_AIRB	969500 32TUYMW11FB530				ALO FP EQUITY	Alstom SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000614_CR_AIRB	9695007B0RXQCHHTGR34		305207169		AREVA FP EQUITY	AREVA NC	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000615_CR_AIRB	969500 26BLIV09FMSM49				AKE FP EQUITY	Arkema Group SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000616_CR_AIRB					ATO FP EQUITY	Atos Origin SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000617_CR_AIRB	213800U12KWYZEECZ934		572139996		ASF FP EQUITY	AUTOROUTES DU SUD DE LA FRANCE SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000618_CR_AIRB	969500 2SV2VP9CU42826				ARR FP EQUITY	Autoroutes Paris-Rhin-Rhone SA [APRR]	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000619_CR_AIRB	F5WCUMTUM4RKZ1MAIE39					AXA SA	FR	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000620_CR_AIRB	969500MOCLNQFNZN0D63		572015246		EN LI Equity	BOUYGUES SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000621_CR_AIRB	969500 77L0TN7BAROX36				CAP FP EQUITY	Cap Gemini Sogeti SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000622_CR_AIRB	549300B8P6MUJ1YWTS08				CA FP EQUITY	Carrefour SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000623_CR_AIRB	969500VHL8F83GBL6L29		554501171	FR0000125585	CO FP EQUITY	CASINO GUICHARD - PERRACHON	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000624_CR_AIRB	9695001K81BDUET02H66				CGM FP EQUITY	Cegedim SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000625_CR_AIRB	969500FCVQ5SLAAUJV59				GAS1 Equity	CGG	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000626_CR_AIRB	969500WESYQMQ1F2C272					CHRISTIAN DIOR	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000627_CR_AIRB	969500BZJ49ICIBZZ08					CMA CGM S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000628_CR_AIRB	969500QKVPV2H8UXM738				CNP FP Equity	CNP Assurances	FR	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000629_CR_AIRB	213800CP8292W9E8LJ69		552115891		DG FP Equity	Cofiroute	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000630_CR_AIRB	969500DZBBMYHB8NAM93		552025314	FR0000121634	RE FP EQUITY	COLAS SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000631_CR_AIRB	NFONVGN05ZOFMN5PEC35				SGO FP EQUITY	Compagnie de Saint-Gobain SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000632_CR_AIRB	549300SOSI58J6VIW052				ML FP EQUITY	Compagnie Generale des Etablissements Michelin SCA [CGEM]	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000633_CR_AIRB	969500D8BWYH453FLN28					CRISTAL UNION	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000634_CR_AIRB	85OKW2SW05RZFQS1W718				JJ FP EQUITY	Crown European Holdings SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000635_CR_AIRB	969500H6VMRN7AY1ZU14		441133808		85117Z FP EQUITY	DCNS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000636_CR_AIRB	9695006LOD5B2D7Y0N70				EDEN FP Equity	Edenred S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000637_CR_AIRB				FR0000130452	FGR FP EQUITY	Eiffage SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000638_CR_AIRB	549300X3UK4GG3FNMO06			FR0010242511	EDF FP EQUITY	Electricite de France SA [EDF]	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000639_CR_AIRB	9695001HM5851ONEI780		380543678			Elior	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000640_CR_AIRB	549300LUH78PG2MP6N64					Eramet SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000641_CR_AIRB	549300M3VH1A3ER1TB49		712049618	FR0000121667	EI FP EQUITY	ESSILOR INTERNATIONAL	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000642_CR_AIRB	529900HC20ELW4B6X130					Euler Hermes France	FR	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000643_CR_AIRB	52990087UKA0U2TO8412					AIRBUS HELICOPTERS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000645_CR_AIRB	549300MCOOY1V7P2PG30				ETL FP Equity	Eutelsat S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000646_CR_AIRB	969500WASBF8AZP8TC02		323288563	FR0000053142	LEY FP EQUITY	FAIVELEY TRANSPORT	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000647_CR_AIRB	969500F0VMZLK2IULV85			FR0000121147	EO FP EQUITY	Faurecia S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000648_CR_AIRB	969500UPKU9VF8XAEU18		775625767		1044Q FP EQUITY	FINANCIERE AGACHE SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000649_CR_AIRB	969500P8M3W2XX376054					Fonciere des Regions	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000650_CR_AIRB	969500MCOONR899OS771				FTE FP EQUITY	France Telecom SA / Orange SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000651_CR_AIRB	5493005GNGE7UFJCIL03				FBEL FP EQUITY	Fromageries Bel SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000652_CR_AIRB	969500YWO65OHPVAHN71					GALERIES LAFAYETTE	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000653_CR_AIRB	LAXUQCHT4FH58LRZDY46			FR0010208488	GSZ FP EQUITY	GDF Suez SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000654_CR_AIRB	529900T10OJCYZX6IL07					GEA Batignolles Technologies Thermiques SAS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000655_CR_AIRB	9695003E4MMA10IBTR26		592014476			Gecina	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000656_CR_AIRB	969500 4TMMZ3JBKJO332		377791967		UG FP Equity	GIE PSA Tresorerie	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000657_CR_AIRB	969500ASEC557H5A4F22		476180625			Groupe Auchan S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000658_CR_AIRB	969500KMUQ2B6CBAF162				BN FP EQUITY	Groupe Danone SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000659_CR_AIRB	969500O3KMCBQT8KGK58					Groupe Soufflet SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000660_CR_AIRB	969500FYST5MLH4G9A95				RIA FP EQUITY	Groupe Steria SCA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000661_CR_AIRB	969500LYSYS0E800SQ95		408168003			Holding Bercy Investissement SCA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000662_CR_AIRB	969500I3QVK40XEORU25		495137077			HOLDING D'INFRASTRUCTURES DES METIERS DE L'ENVIRONNEMENT	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000663_CR_AIRB	969500UDH342QLTE1M42		582074944	FR0000035081	ICAD FP EQUITY	ICADE	FR	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000664_CR_AIRB	969500FZ9BTRZ53JNB97		342376332	FR0004035913	ILD FP EQUITY	ILIAD	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000665_CR_AIRB	549300 75MZSSIB2TGC64		449354224	FR0000120859	NK FP EQUITY	IMERYS S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000666_CR_AIRB	969500 2OY2X35E9X8W87					Ipsos SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000667_CR_AIRB	549300ORN5E1P46ATH26		440413730		IT IM Equity	Italcementi Finance S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000668_CR_AIRB	969500 9KV7AFPDE15S30				DEC FP EQUITY	JCDecaux SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000669_CR_AIRB	549300VGEJKB7SVUZR78		552075020		PP IM Equity	Kering S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000670_CR_AIRB	969500PB4U31KEFHZ621		780152914			Klepierre S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000671_CR_AIRB	969500L0T16HX3R78P61					La Mondiale	FR	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000672_CR_AIRB	9695000YG7TR7PAP0159				2226917 FP EQUITY	La Poste [France]	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000673_CR_AIRB	969500O558W10MK2JF76					Labco SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000674_CR_AIRB	549300DNNL29KCEPRZ85			FR0000120537	LG FP EQUITY	Lafarge SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000675_CR_AIRB	969500VX2NV2AQQ65G45				MMB FP EQUITY	Lagardere SCA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000676_CR_AIRB	9695007JLHIZLFRWEQ48			FR0010307819	LR FP EQUITY	Legrand	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000677_CR_AIRB	969500C0B8YR7HT3OM14				221202Z FP EQUITY	Limagrain SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000678_CR_AIRB	529900JI1GG6F7RKVI53			FR0000120321	OR FP EQUITY	L'Oréal	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000679_CR_AIRB	IOG4E947OATN0KJYSD45				MC FP EQUITY	LVMH Moet Hennessy Louis Vuitton SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000680_CR_AIRB					MDCA FP EQUITY	Medica France SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000681_CR_AIRB	969500081CGAXB7YS433		424064707			Mercialys	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000682_CR_AIRB	969500DZ56QVIKRIU954					Monoprix SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000683_CR_AIRB	969500I5FU78G84UJV14				NEX FP EQUITY	Nexans SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000684_CR_AIRB	549300IMQNOND61EVJ13					Novacap SA	FR	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000685_CR_AIRB	969500CDLQKYAR1PT761					NutriXo SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000686_CR_AIRB	969500SHDTSMKBXKKO85					Oberthur Technologies S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000687_CR_AIRB	529900977YPX9J0H5D87			FR0000120693	RI FP EQUITY	PERNOD RICARD S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000688_CR_AIRB	969500TZ5950IT5FPQ42				UG FP EQUITY	Peugeot SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000689_CR_AIRB	969500C0PA29TV19CT55				221410Z FP EQUITY	Picard Surgeles SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000690_CR_AIRB					PP FP EQUITY	Pinault Printemps Redoute SA [PPR]	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000691_CR_AIRB	213800 4KW8BV57II342			FR0000130577	PUB FP EQUITY	Publicis Groupe SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000692_CR_AIRB	969500AI7V5V0J9TOU58				RAL FP EQUITY	Rallye SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000693_CR_AIRB	549300 4V6A3Z027YT216				RCO FP Equity	Remy Cointreau S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000694_CR_AIRB	969500F7JLTX36OUI695			FR0000131906	RNO FP EQUITY	RENAULT S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000695_CR_AIRB	969500VZN4KDEZ14C105		412280737		224063Z FP EQUITY	RESEAU FERRE DE FRANCE	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000696_CR_AIRB	969500N6AVPA51648T62				RXL FP Equity	Rexel SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000697_CR_AIRB	969500FO141C5967KC72					Roquette Freres	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000698_CR_AIRB	969500JRJW0K2ET1UP76		444619258		226514Z FP EQUITY	RTE EDF TRANSPORT SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000699_CR_AIRB	969500UIC89GT3UL7L24				SAF FP EQUITY	Safran SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000700_CR_AIRB	549300E9PC51EN656011		395030844		SAN FP Equity	SANOFI S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000701_CR_AIRB	969500A1YF1XUYYXS284				SU FP EQUITY	Schneider Electric SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000702_CR_AIRB	969500S6ULJ4J17V3752				SCR FP Equity	SCOR SE	FR	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000703_CR_AIRB	969500WP61NBK098AC47				SK FP EQUITY	SEB SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000704_CR_AIRB	969500KDAUM9TYWQTR36		470801168		286575Z FP EQUITY	SOC NATIONALE IMMOBILIERE	FR	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000705_CR_AIRB	969500LCBOG12HXPYM84				SW FP EQUITY	Sodexho Alliance SA [Sodexo]	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000706_CR_AIRB	969500SU38X1SF184325		552028425		QS3 GF Equity	Solocal Group	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000707_CR_AIRB	969500VEVOWR22R2YR86				987657 8Z FP Equity	Sonepar SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000708_CR_AIRB	969500A4MXJ3ESPHK698					SNCF MOBILITES	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000709_CR_AIRB	969500 1UJ7FMZ37G6N39		572119550		593377Z FP EQUITY	SUCRES ET DENREES	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000710_CR_AIRB	969500 2EVBYM5B2OIP31				469937 7Z FP Equity	Tarkett SAS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000711_CR_AIRB	969500NQMNC0PVUY8V74				TEC FP EQUITY	Technip SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000712_CR_AIRB	529900FNDVTQJOVVPZ19				HO FP EQUITY	Thales SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000713_CR_AIRB			542051180	FR0000120271	FP FP EQUITY	TOTAL SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000714_CR_AIRB	969500BWNQ1B0PI06I59		492520333			Tyrol Acquisition 2 SAS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000715_CR_AIRB	969500SHQITWXSIS7N89		682024096	FR0000124711	UL NA EQUITY	UNIBAIL RODAMCO SE	FR	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000716_CR_AIRB	549300 6H2N2WMIBB742				FR FP Equity	Valeo S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000717_CR_AIRB	969500P2Q1B47H4MCJ34				VK FP EQUITY	Vallourec SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000718_CR_AIRB	969500LENY69X51OOT31				VIE FP EQUITY	Veolia Environnement SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000719_CR_AIRB	9695009Y11863TOVDP79					Vicat SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000720_CR_AIRB	213800WFQ334R8UXUG83				DG FP EQUITY	Vinci SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000721_CR_AIRB	969500FU4DRAEVJW7U54				VIV FP EQUITY	Vivendi SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000722_CR_AIRB	969500M98ZMIZYJD5O34		572174035		MF FP Equity	Wendel	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000723_CR_AIRB	969500SFFMSIHH1 1UO32				ZC FP EQUITY	Zodiac Aerospace SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000724_CR_AIRB	549300MJJRIPTCHAYW359		7847174			ABP Finance Plc	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000725_CR_AIRB	213800B4XZJ3ZDM7CL47				AFR LN Equity	Afren plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000726_CR_AIRB	213800 3R7TGCSVF27H47		SC177553	GB00B4WQ2Z29	AGK LN Equity	AGGREKO PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000727_CR_AIRB	213800HPMHRN3PT62M97		06279732		0807384D LN EQUITY	AIRTANKER FINANCE LIMITED	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000728_CR_AIRB	DTA07N5U5HK2KC1SCM04		01675285	GB0000282623		AMEC Foster Wheeler plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000729_CR_AIRB	2Y33NQ5FPI8PR8L9QX13		2854310		AML LN Equity	Amlin PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000730_CR_AIRB	213800DL377MH46PDY63		4330322			Anglian Water Services Financing Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000731_CR_AIRB	549300S9XF92D1X8ME43		3564138	GB00B1XZS820	AAL LN EQUITY	Anglo American Plc.	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000732_CR_AIRB	VVT2B7912Z4U3R6BY589		7876075		AON UN Equity	Aon plc	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000733_CR_AIRB				GB00B15Y0C52		AP ALTERNAT ASSETS	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000734_CR_AIRB	549300F4RYR1DNTO2O39		6137924			Arqiva Financing No. 1 Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000735_CR_AIRB	GBQKSY6W7G0OHCQ8OQ72		293262		ABF LN Equity	Associated British Foods PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000736_CR_AIRB	PY6ZZQWO2IZFZC3IOL08		2723534		ZEG GY Equity	AstraZeneca PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000737_CR_AIRB	YF0Y5B0IB8SM0ZFG9G81		2468686		AV/ LN EQUITY	Aviva Plc	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000738_CR_AIRB	213800TSKOLX4EU6L377		02342138	GB0009697037	BAB LN Equity	Babcock International Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000739_CR_AIRB	8SVCSVKSGDWMW2QHOH83		1470151		BA/ LN EQUITY	BAE Systems Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000740_CR_AIRB	CT4UIJ3TUKGYYHMENQ17		395826	GB0000961622	BBY LN EQUITY	Balfour Beatty plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000741_CR_AIRB	2138006R85VEOF5YNK29		604574		BDEV LN EQUITY	Barratt Developments Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000742_CR_AIRB	213800T2QEV5RXMFI32		00053688	GB00B1FP8915	BBA LN Equity	BBA AVIATION PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000743_CR_AIRB			1480047		BRSN LN Equity	Berendsen Plc [ex-Davis Service Group Plc]	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000744_CR_AIRB					01341 46D LN Equity	Best Buy Europe Distributions Ltd	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000745_CR_AIRB	V11V067AJN766PCJG11		3763515		BG/ LN Equity	BG Energy Holdings Ltd	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000746_CR_AIRB	549300C116EOWV835768		3196209		BLT LN Equity	BHP Billiton Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000747_CR_AIRB	VK07P8T49UYFO085O712		3114356		BMW HB Equity	BMW (UK) Capital plc	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000748_CR_AIRB	213800V93QFW53NB7Y29		1036959			Bodycote International Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000749_CR_AIRB	213800TGK6XXFA2TBO31		3558065			Boparan Holdings Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000750_CR_AIRB	213800M11ELCLQ8VF938		4011660			Bourne Leisure Ltd	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000751_CR_AIRB	549300ZPID4GQRDW1318	110473-9	HRB113611		BP/ LN EQUITY	BP Europa SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000752_CR_AIRB	G1KG0OQD10NOMCMLDZ35		00542515		BP/ LN EQUITY	BP INTERNATIONAL LTD	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000753_CR_AIRB	213800MBRRUVQIONAN53		4578621		BXB AT Equity	Brambles Finance plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000754_CR_AIRB	549300136VSBKI0Q8750		5262170			Brenntag UK Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000755_CR_AIRB	375X9PSJ1LOV7F21O626		01777777		IAG LN EQUITY	BRITISH AIRWAYS PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000756_CR_AIRB	213800IS874P3WKNCV04		3407696		BATS LN EQUITY	British American Tobacco Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000757_CR_AIRB	549300IBP32UQZ0KL24		RC000057			British Broadcasting Corporation	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000758_CR_AIRB	RV5B6BJ2GV3QGMRPW209		621920			British Land Company PLC (The)	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000759_CR_AIRB	2138003TS48MQKF4BZ29		9256967		BSY LN EQUITY	British Sky Broadcasting Group Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000760_CR_AIRB	549300OWFMSO9NYV4H90		01800000		BT/A LN EQUITY	BRITISH TELECOMMUNICATIONS PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000761_CR_AIRB	635400L3NVMYD4BVCI53		5604923		BVIC LN Equity	Britvic PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000762_CR_AIRB			358948	GB00B0744B38	BNZL LN EQUITY	BUNZL PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000763_CR_AIRB	ZIMCVQHUFZ8GVHENP290		2779134			Bupa Finance plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000764_CR_AIRB	213800J3MPR8KO94D535		3458224		BRBY LN Equity	Burberry Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000765_CR_AIRB	213800UL7Z7B6GLBZ213		3314066			C&J Clark Ltd	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000766_CR_AIRB	CMIGEWPLHL4M7ZV0IZ88		2081330		CPI LN EQUITY	Capita Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000767_CR_AIRB	6SNZTEXLR1M5211YYB89				CLLN LN EQUITY	Carillion Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000768_CR_AIRB	4DR1VPDQMHD3N3QW8W95		4039524		CCL LN EQUITY	Carnival Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000769_CR_AIRB	213800IE12GWLLDQQF16		7105905		CPW LN Equity	DIXONS CARPHONE PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000770_CR_AIRB	E26EDV109X6EEPBKVH76		3033654	GB00B033F229	CNA LN EQUITY	CENTRICA PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000771_CR_AIRB	549300IF6EUDVXYQI061		5900853			CEVA Group plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000772_CR_AIRB	213800U9A54VQJ5P2J41		86662		CHG LN Equity	Chemring Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000773_CR_AIRB	213800J2J3TOOI176M73		5212407		CINE LN Equity	CINEWORLD GROUP PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000774_CR_AIRB	213800A41R9NL49E5632		00030470	GB00B07KD360	COB LN Equity	COBHAM PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000775_CR_AIRB	2138008M6MH9OZ6U2T68		4083914		CPG LN EQUITY	Compass Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000776_CR_AIRB	635400ICVDDPNXREIR29		FC031117			CPUK Finance Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000777_CR_AIRB	4OFD47D73QFJ1T1MOF29		184594		DMGT LN Equity	Daily Mail and General Trust Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000778_CR_AIRB	213800NPR9YDSBO86U08		03162897	GB0002502812		DAIRY CREST GROUP PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000779_CR_AIRB	549300MMUEIF4NJG1110		5448421		DEB LN EQUITY	Debenhams Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000780_CR_AIRB	213800J4UVB5OWG8VX82		3369634		DPH LN Equity	Dechra Pharmaceuticals PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000781_CR_AIRB	213800BXKQ9KZNUR1M61		1819699			Derwent London PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000782_CR_AIRB	213800ZVIELEA55JMJ32		23307		DGE FP Equity	Diageo plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000783_CR_AIRB	213800SHMFMTYXNIEX13		SC000750			DIAGEO SCOTLAND LIMITED	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000784_CR_AIRB	529900HGJWHJ71M5T77		5671205			DNL UK LTD	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000785_CR_AIRB	2138001GRMZ39JRSE316		01363137	GB0002748050	DNO LN Equity	DOMINO PRINTING SCIENCES PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000786_CR_AIRB	39RSBE4RCI4M15BLWH36		1377658		SMDS LN EQUITY	DS Smith Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000787_CR_AIRB	2138001LSWETH5TDQG53		2366777			DWR Cymru Cyfyngedig	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000788_CR_AIRB	213800U5R8Q5KGM2KU56		2366906			Eastern Power Networks plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000789_CR_AIRB	549300XUUK1H52EDCK10					EDC Finance Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000790_CR_AIRB	549300ZM2QCFG22BOJ03		2366949			Electricity North West Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000791_CR_AIRB	549300KVXDURRKVW7R37		647788		ECM LN EQUITY	Electrocomponents Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000792_CR_AIRB	2138008LJU6WFQWOXJ73		7140891		ENQ LN Equity	EnQuest plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000793_CR_AIRB	7N0UJMJLXD0MDT5D5086		7023598			Ensco plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000794_CR_AIRB	549300V1O67HJV48F561		6845434			ENW Finance plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000795_CR_AIRB	5493007MOZNA03BVNE96		5444653		ESNT LN Equity	ESSENTRA PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000796_CR_AIRB	2138023G8LF55V462 81		02954623			EUROPEAN METAL RECYCLING LIMITED	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000797_CR_AIRB	213800SVCZ6YZ8YJI569		2462001		4379945Z LN Equity	Eurostar International Ltd	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000798_CR_AIRB	5493002X7O83FCJVYO69		7329930			Eversholt Funding Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000799_CR_AIRB	JPO68XMABX4DR21BNE65		8263590		0274811Z LN Equity	Everything Everywhere Ltd	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000800_CR_AIRB	549300 80DFVZ551GGT17				EVR LN EQUITY	Evraz Group S.A.	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000801_CR_AIRB	635400RXXHHYT1JTSZ26		653331			EXPERIAN PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000802_CR_AIRB	213800JLG5TPE3RBYG56		4094619			FIRST CHOICE HOLIDAYS FINANCE LIMITED	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000803_CR_AIRB	549300DEJZCPWA4HKM93		SC157176		FGP LN EQUITY	First Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000804_CR_AIRB	549300JXWH1UV5J0XV81		6344120		FRES LN Equity	Fresnillo plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000805_CR_AIRB	213800WTATMITUGXJQ69		FC031364			Friends Life Group PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000806_CR_AIRB	549300L3KWKK8X35QR12		4992207		GFS LN EQUITY	G4S Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000807_CR_AIRB	213800OOHUV3HHP46A02		00836539	GB00B3Y2J508	GFRD LN Equity	GALLIFORD TRY PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000808_CR_AIRB	213800E8KX2VV9YDY362		1991018			Gatwick Airport Ltd	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000809_CR_AIRB	549300IK25CZHKVLAL89		03768267		1844538Z LN EQUITY	Gazprom Marketing and Trading Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000810_CR_AIRB	549300Q8VD7Q3ZYZS59		2258699		GS7 GY Equity	GlaxoSmithKline Capital PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000811_CR_AIRB			3888792	GB0009252882	GSK LN EQUITY	GlaxoSmithKline plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000812_CR_AIRB	213800N9W2D8A4GJGR36		04542769		2006623Z LN EQUITY	GLENCORE ENERGY UK LTD	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000813_CR_AIRB	213800QIJMYMW6TSBG41		5333192		GNK LN Equity	Greene King Finance Plc	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000814_CR_AIRB	213800R9N5F2WRMGTR50		24511		GNK LN EQUITY	Greene King Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000815_CR_AIRB	213800U8JEPF65PSKU22		6143540			GUARDIAN DIGITAL COMMUNICATIONS LIMITED	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000816_CR_AIRB	2138007FRG1UR9KGBT40		00040932	GB0004052071	HLMA LN Equity	HALMA PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000817_CR_AIRB	213800G1C9KKVVDN1A60		360632	GB0004065016	HMSO LN EQUITY	Hammerson PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000818_CR_AIRB	529900N6RQR0PX7ZTR62		4626078		HEI GY Equity	Hanson Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000819_CR_AIRB	213800QC8AWD4BO8TH08		2150950		HAS LN Equity	Hays PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000820_CR_AIRB	549300J5R8AWMHPE7O05		1991017			Heathrow Airport Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000821_CR_AIRB	7TI96JO3DYEIQWZ7Z726		99529			Heathrow Funding Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000822_CR_AIRB	213800YRHAPNN54BKN78		5863533	GB00B19NKB76	HOME LN EQUITY	HOME RETAIL GROUP PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000823_CR_AIRB	213800UTXVFRH9XBL453		7939278			Iceland Acquico Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000824_CR_AIRB	213800FGWQXPV186SE26		5879252			Iglo Foods MidCo Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000825_CR_AIRB			3236483	GB0004544929	IMT LN EQUITY	Imperial Tobacco Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000826_CR_AIRB	213800ZD68XDR4LZCG32		7084307			Ineos Finance plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000827_CR_AIRB			5134420		IHG LN EQUITY	Intercontinental Hotels Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000828_CR_AIRB	549300OGASR5WRKJ8R68		2234775			INTERMEDIATE CAPITAL GROUP PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000829_CR_AIRB				GB00B19DVX61	ISYS LN EQUITY	Invensys plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000830_CR_AIRB	ZLECI7ED2QMWFGYCXZ59		4967001		ITV LN Equity	ITV plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000831_CR_AIRB	213800VGZAAJJKJ9Y484		185647		SBRY LN EQUITY	J Sainsbury Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000832_CR_AIRB	529900RRNKUM3INJGF98		KvK 34233247 0000		JBH LN EQUITY	JAB Holdings B.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000833_CR_AIRB	213800CHWARFAAN7UB85		1709784		JDW LN EQUITY	JD Wetherspoon Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000834_CR_AIRB	549300SLNN1X4R79PJ89		SC034970	GB0005790059		JOHN MENZIES PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000835_CR_AIRB	549300PLYY6I10B6S323		SC036219	GB00B5N0P849	WG/ LN Equity	JOHN WOOD GROUP PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000836_CR_AIRB	213801AVBSD1HSC6Z10		33774	GB0004764071	JMAT LN EQUITY	JOHNSON MATTHEY PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000837_CR_AIRB	213800JFIBCR4LGUA242		SC015382	GB0004769682		JOHNSTON PRESS PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000838_CR_AIRB			06467400		KAZ LN EQUITY	KAZ MINERALS FINANCE PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000839_CR_AIRB	213802RKCU2OM4Y7O48		02708030	GB0004915632	KIE LN Equity	KIER GROUP PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000840_CR_AIRB	213800KBMEV7192FY281		1664812		KGF LN EQUITY	Kingfisher Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000841_CR_AIRB	213800QOWHF5R9VLL274		1429533		LAD LN Equity	Ladbrokes plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000842_CR_AIRB	213800JH9QQWHLO99821		1417162		LGEN LN Equity	Legal & General Group PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000843_CR_AIRB	549300BSGXG3QLIQYT84		8379990			Liberty Global plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000844_CR_AIRB	213800JD13GTKPG4XI38		3929195			London Power Networks plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000845_CR_AIRB	213800QAUUUP61445N30		05369106	GB00B0SWJX34	LSE LN Equity	LONDON STOCK EXCHANGE GROUP PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000846_CR_AIRB	213800JP7STUK5WKRE92		1000608		MMC LN Equity	MANAGEMENT CONSULTING GROUP PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000847_CR_AIRB	213800JU37OVVT5ZXP41		8338561			Manchester Airport Group Funding PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000848_CR_AIRB	213800CN1R1IUCIZWB95		214436		MKS LN EQUITY	Marks & Spencer Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000849_CR_AIRB	213800HQB746UJ9UWM15		5135049		MARS LN Equity	Marston's Issuer PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000850_CR_AIRB	213800Q6RP3ZJ2CZR962		31461			Marston's PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000851_CR_AIRB	213800HX7FMPA2CIEF02		2798634			McBride plc	GB	Large corporate sample	non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000852_CR_AIRB	YMFO3TKB4UAWQTDZJJ31		432989		MGGT LN Equity	Meggitt Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000853_CR_AIRB	213800E7QA1U8BF34219		4778667		MAB LN Equity	Mitchells & Butlers Finance Plc	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000854_CR_AIRB	213800LOZA69QFDC9N34		6209386	GB00B1CRLC47	MNDI LN EQUITY	Mondi Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0000855_CR_AIRB	4PQUHN3JPFGFNF3BB653		2068222			Morgan Stanley & Co. International plc	GB	Institutions sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000856_CR_AIRB	213800A8IQEMY8PA5X34		2590560		NEX LN Equity	National Express Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000857_CR_AIRB	8R95QZMKZLJX5Q2XR704		4031152		NGG LN EQUITY	National Grid Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000858_CR_AIRB	213800H88F5EE4B1D697		5090412			Network Rail Infrastructure Finance PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000859_CR_AIRB	213800UGAULQ1FVD4B35		1618428			NEW LOOK RETAILERS LIMITED	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000860_CR_AIRB	213800WQD8ECPZP9PH98		4412362		NXT LN EQUITY	Next Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000861_CR_AIRB	549300JJM3ERGZFGGL27		6428375			North West Electricity Networks Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000862_CR_AIRB	635400GPHRFKZQIBUK45		NI026892			Northern Ireland Electricity Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000863_CR_AIRB	213800B3ZUTDOZYVJB41		53171		NTG LN EQUITY	Northgate Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000864_CR_AIRB	213800PWPM9HZIEEO670		2366703			Northumbrian Water Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000865_CR_AIRB	213800WWVCAPAMOZ1M98		5584873			NSG UK Enterprises Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000866_CR_AIRB					2158036Z LN EQUITY	Omnicom Financial Services Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000867_CR_AIRB	213800GSP2ULTOP62Q95		5915896			Osprey Acquisitions Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000868_CR_AIRB	213800J364EZD6UCE231		00775598	GB0006650450	OXIG LN Equity	OXFORD INSTRUMENTS PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000869_CR_AIRB	213800NL5NLBY6YIBI88		2019023		6752 JT Equity	Panasonic Finance (Europe) plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000870_CR_AIRB	213800 4JBXWWJKIURC57		53723		PSON LN EQUITY	Pearson Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000871_CR_AIRB			2304195		PDG LN EQUITY	Pendragon Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000872_CR_AIRB	213800V1CCTS41GWH423		02366640	GB00B18V8630		PENNON GROUP PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000873_CR_AIRB			1818486		PSN LN EQUITY	Persimmon Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000874_CR_AIRB	549300OPFWKTD6BUFP71		4267536		PPL UN Equity	PPL UK DISTRIBUTION HOLDINGS LIMITED	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000875_CR_AIRB	213800U93SZC44VXN635		00668987	GB00B1Z4ST84	PFG LN Equity	PROVIDENT FINANCIAL PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000876_CR_AIRB	XB3CXKKKED7OMV80FY35		00019457	GB00B19Z1432	PZC LN Equity	PZ CUSSONS PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000877_CR_AIRB	213800791EF5XP7WW494		2641728		QBEAT Equity	QBE European Operations PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000878_CR_AIRB	213800NRSZ1N2Y61EX44		5777981			R&R Ice Cream plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000879_CR_AIRB	549300JJSMOJG48V108		6270876		RB/ LN Equity	Reckitt Benckiser Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000880_CR_AIRB	549300WSX3VBUFFJOO66		2746616			Relx Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000881_CR_AIRB	549300VN4WV7Z6T14K68		5393279		RTO LN EQUITY	Rentokil Initial Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000882_CR_AIRB	549300JJKH861WQ78005		191285		REX LN EQUITY	Rexam Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000883_CR_AIRB	213800911L7IDGEM175		358901		RIO LN Equity	Rio Tinto Finance plc	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000884_CR_AIRB	X57JK1U580XATGR67572		1003142		RR/ LN EQUITY	Rolls-Royce Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000885_CR_AIRB	213800ANK59AYB612F23		93792		RSA LN Equity	Royal & Sun Alliance Insurance PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000886_CR_AIRB	213800JQB9FWF55SD6F42		4138203			ROYAL MAIL GROUP LTD	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000887_CR_AIRB			2578443		RPC LN EQUITY	RPC Group	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000888_CR_AIRB	549300HOGQ7E0TY86138		2339826		RSA LN Equity	RSA Insurance Group PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000889_CR_AIRB	Y4DQT2X5DDRE70QFR206		3528416		SAB LN EQUITY	SABMiller Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000890_CR_AIRB	549300Y7M5CC1U5DBX07		SC264065			Scotland Gas Networks plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000891_CR_AIRB	549300KI75VYLLMSK856		SC117119		SSE LN EQUITY	SSE Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000892_CR_AIRB	213800X1T29YFAYMPC26		SC144517		AGN NA Equity	Scottish Equitable PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000893_CR_AIRB	2138008 5VKJ5NICZBA52		SC193794		IBE SQ Equity	Scottish Power Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000894_CR_AIRB	549300WPVG0TZSPBYR76		SC199549		LLOY LN Equity	Scottish Widows PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000895_CR_AIRB	213800XC35KGM9NFC641		167591			SEGRO PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000896_CR_AIRB	549300PT2CIHYN5GWJ21		02048608	GB0007973794		SERCO GROUP PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000897_CR_AIRB	213800RPBXRETY4A4C59		236661 9		SVT LN EQUITY	Severn Trent Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000898_CR_AIRB	213800CNEIDZBL17KU22		SC077438		SKS LN EQUITY	Shanks Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000899_CR_AIRB	213800VDC1BKJEZ8PV53		00998314	GB0008025412	SHI LN Equity	SIG PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000900_CR_AIRB	213800ZTMDN8567S1H61		00324357	GB0009223206	SN/ LN Equity	SMITH & NEPHEW PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000901_CR_AIRB	213800MJL6IPZS3ASA11		137013		SMIN LN EQUITY	Smiths Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000902_CR_AIRB	AJOW550HA7E8YNKF5D89		4120046		6758 JT Equity	Sony Global Treasury Services PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000903_CR_AIRB	213800H7NWVLCWAVKA15		3043097			South Eastern Power Networks plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000904_CR_AIRB	213800YQRUOQE9HPX193		4295398			South Staffordshire PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000905_CR_AIRB	213800FR2VAOKRYRHX45		2366665			South West Water Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000906_CR_AIRB	549300SR1GYYNBZQGX56		4094290		SSE LN Equity	Southern Electric Power Distribution PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000907_CR_AIRB	549300SPX8573VZ2SK79		5167021			Southern Gas Networks plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000908_CR_AIRB	213800NCZLJFDE8Y8D88		7581353			Southern Water (Greensands) Financing plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000909_CR_AIRB	213800Z4CO2CZO3M3T10		02025003	GB0003308607	SXS LN Equity	SPECTRIS PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000910_CR_AIRB	4L663LRNTBQ008OK2N07		SC100764		SGC LN Equity	Stagecoach Group plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000911_CR_AIRB	0TMBS544NMO7GLCE7H90		SC286832		SL/ LN Equity	Standard Life PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000912_CR_AIRB	549300GUNF6FFGH4LN53		9743802		532183Z LN Equity	Stemcor Holdings Ltd	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000913_CR_AIRB	213800QHYTM5QRFSEM66		3355631		SYR LN EQUITY	Synergy Health Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000914_CR_AIRB	213800WF53FVDRRHRF44		7105891		TALK LN Equity	TalkTalk Telecom Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000915_CR_AIRB	213800TR86P337IE8605		2280000		0469505D LN Equity	Tata Steel UK Ltd	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000916_CR_AIRB	213800K14474WPKZ244		76535		TATE LN EQUITY	Tate & Lyle Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000917_CR_AIRB	2138008 9BTRXTD8S3R66		296805		TW/ LN EQUITY	Taylor Wimpey Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000918_CR_AIRB	2138002P5RNKC5W2JZ46		445790	GB0008847096	TSCO LN EQUITY	TESCO PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000919_CR_AIRB	213800JKM5UQHFJOTZ25		2366661			Thames Water Utilities Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000920_CR_AIRB	2138009TF1SYOMQLBJ60		02100855	GB0003753778		THE GO-AHEAD GROUP PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000921_CR_AIRB	213800VZ4671W3DVB860		6575598		TCG LN Equity	Thomas Cook Group Treasury Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000922_CR_AIRB	2138003BOFNAAO14YV58		2553288		8766 JT Equity	Tokio Millennium Re (UK) Limited	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000923_CR_AIRB	213800I127OUBAF22K83		824821		TPK LN Equity	Travis Perkins Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000924_CR_AIRB	213800B6YQZAE81HAW84		6072876	GB00B1Z7RQ77	TT/ LN EQUITY	TUI TRAVEL Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000925_CR_AIRB	213800 3EYHWO75RKS857		3919249	GB0001500809	TLW LN EQUITY	TULLOW OIL PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000926_CR_AIRB	549300MKFYEKVRWML317		41424		ULVR LN Equity	Unilever PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000927_CR_AIRB	213800Y1TEVS8REY1M35		5957557			United Biscuits Holdco Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000928_CR_AIRB	2138008EZCXK4ANQHF89		3207231			United Business Media holdings Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000929_CR_AIRB	213800KYT12UFB2VE455		2366616		UU/ LN Equity	United Utilities PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000930_CR_AIRB	XCJQ23OWIJNLHN7RQC93		10227 86		2716 52Z LN Equity	Urenco Ltd	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000931_CR_AIRB	213800F3BD6N3G6XHU16		251977		CKSN LN Equity	VESUVIUS HOLDINGS LIMITED	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000932_CR_AIRB	213800TB53ELEUKM7Q61		1833679		VOD LN EQUITY	Vodafone Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000933_CR_AIRB	549300UPYDUR1S5FVL38		9223384			Western Power Distribution Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000934_CR_AIRB	213800 6LIAYQKUCYBB20		29423		WTB LN Equity	Whitbread Group PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000935_CR_AIRB			4212563		WMH LN EQUITY	William Hill Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000936_CR_AIRB	213800Z5WTW8QKOHWQ82		04178808	GB0030329360		WINCANTON PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000937_CR_AIRB	213800IN6LSRGTZSOS29		358949		MRW LN Equity	Wm Morrison Supermarkets Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000938_CR_AIRB	549300HTNGX0DU8W1F65		5537577		WPP LN Equity	WPP 2008 Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000939_CR_AIRB	635400LNUHA2LDXXV850				GCC ID Equity	C&C Group PLC	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000940_CR_AIRB	8NUHUXWN91LG4XBGJ7O17		241565		CAT SE Equity	Caterpillar International Finance Limited	IE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000941_CR_AIRB	635400CHHI1XZLVQH675					Coillte Teoranta	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000942_CR_AIRB	549300MIDJNNTH068E74			IE0001827041	CRH ID EQUITY	CRH Plc	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000943_CR_AIRB	213800UPS1QEE4TD3T45				DCC LN Equity	DCC	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000944_CR_AIRB	635400HRFGVKXFHZ8O77		9401			Dublin Airport Authority PLC	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000945_CR_AIRB	635400UFHDIQCDZ6JK11			IE0003094731	1014Z ID EQUITY	Electricity Supply Board Ltd [ESB]	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000946_CR_AIRB	635400VCPRSU89DLMZ57		480184	XS0856023493		ESB Finance Limited	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000947_CR_AIRB	635400RKRK5EGXSPC782				EXPN LN EQUITY	Experian Finance Plc	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000948_CR_AIRB	635400YN51CDCGBYFZ31					Fyffes plc	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000949_CR_AIRB	549300BVFFOJPWCZJK45			IE0000669501	GLB ID EQUITY	Glanbia Plc	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000950_CR_AIRB	635400BE9SBAG61DJ963				GFTU LN Equity	Grafton Group PLC	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000951_CR_AIRB	635400TLIXWZ5WPPT308		519799		GRF SQ Equity	Grifols World Wide Operations Ltd.	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000952_CR_AIRB	9XTI53MZJ013RO12SX05		2936	IE00B59HWB19		INDEPENDENT NEWS & MEDIA PUBLIC LIMITED COMPANY	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000953_CR_AIRB				IE0004906560	KYG ID EQUITY	Kerry Group Plc	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000954_CR_AIRB	635400HM7V74SUB9OG75					Kingspan Group plc	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000955_CR_AIRB	635400JJOWHIYAJER733					MUSGRAVE GROUP PLC	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000956_CR_AIRB	635400EG4YIJLJMZJ782			IE0002588105	PWL ID Equity	PADDY POWER PLC	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000957_CR_AIRB	635400WKFIPCHCKVW376		104547		RYA ID Equity	Ryanair Holdings PLC	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000958_CR_AIRB	396PBGKP6TE3OO62MS44				STX UW Equity	Seagate Technology plc	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000959_CR_AIRB	635400CPLP8H5ITDVT56			IE00B1RR8406	SKG ID EQUITY	SMURFIT KAPPA GROUP PLC	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000960_CR_AIRB	549300INUT2G0ST5K268		327184		TEX UN Equity	Terex International Financial Services Co.	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000961_CR_AIRB	635400K7UEIKHMNKLJ02					Total Produce plc	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000962_CR_AIRB			482042			XL Group PLC	IE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000963_CR_AIRB	VZVOSGGS8JITR4J7J704					Amtek Auto Ltd	IN	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000964_CR_AIRB	8GRDBX1TJ0PU5NCSHT72		MH008931		BPCL IS Equity	Bharat Petroleum Corporation Limited	IN	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000965_CR_AIRB					BHARTI IN Equity	Bharti Airtel Ltd	IN	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000966_CR_AIRB					IOCL IN Equity	INDIAN OIL CORPN LIMITED	IN	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000967_CR_AIRB	FMVY11ZC5YXSAFRDJT05				LT IN Equity	Larsen & Toubro Ltd	IN	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000968_CR_AIRB					RCOM IN Equity	Reliance Communications Ltd	IN	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000969_CR_AIRB	549300 3UOETFYRONLG31				RIL IN EQUITY	Reliance Industries Ltd	IN	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000970_CR_AIRB	1GZWF073JJTD6XPRUU65					Wipro GE Healthcare Private Limited	IN	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000971_CR_AIRB	213800ZJCFZOLXPJWN61					Landsvirkjun	IS	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000972_CR_AIRB	815600 76E3944316DB24	3812211	493995		A2A IM EQUITY	A2A S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000973_CR_AIRB	815600096 2B2EB41FE28	5988397	1497770		4525791Z IM EQUITY	ACCIAIERIA ARVEDI S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000974_CR_AIRB	8156004FCECE0879E118	15161747	191346		7570364Z IM EQUITY	ACCIAIERIE VALBRUNA S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000975_CR_AIRB	549300Q3448N041CTH56	11341891	882486	XS0495012428	ACE IM Equity	Acea SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000976_CR_AIRB	815600818368699 6C911	25090618	3567090232			ACQUE VERONESI S.C.A R.L.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000977_CR_AIRB	815600 7259ABDEA3F444	15214381	971268			Aeroporti di Roma S.p.A	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000978_CR_AIRB	549300H2RFDYI3YP5R63	13960200	263011		337973Z NA EQUITY	AGUSTAWESTLAND S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000979_CR_AIRB	529900EKXEGSRCGAAC89	14856155	2791070044		451973 5Z	ALSTOM FERROVIARIA S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000980_CR_AIRB	ZYXJDNVM2JI3VBM8G556				AMP IM EQUITY	Amplifon SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000981_CR_AIRB	815600B61174671 7CC98				50098Z IM Equity	Ansaldo Energia SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000982_CR_AIRB	549300FZRH46R7DWAX12	1248024	557390		4472623Z IM EQUITY	ANSALDOBREDA S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000983_CR_AIRB	815600049A1F9AFE6666	4140157	1192794		MN IM EQUITY	ARNOLDO MONDADORI EDITORE SPA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000984_CR_AIRB	8156000BEB8FC062F442	1020333	120591		2168Z IM EQUITY	ARTSANA - SOCIETA' PER AZIONI	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000985_CR_AIRB	549300X5UKJVE386ZB61	6914312	6204	XS1014759648	ASG GY Equity	Assicurazioni Generali SpA	IT	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000986_CR_AIRB	81560001F41A81948348				AST IM EQUITY	Astaldi SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000987_CR_AIRB	8156008DEC771409C487	18631331	1023691		AU9 GF Equity	Atlantia S.p.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000988_CR_AIRB	529900 3D9N269813C257	1367700	188902		AGL IM EQUITY	AUTOGRILL S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000989_CR_AIRB	815600149448CEB9B230	19402720	1037417		3653719Z IM EQUITY	AUTOSTRADE PER L' ITALIA S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000990_CR_AIRB		2692656 3	1057205		388974 8Z IM EQUITY	AVIO S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000991_CR_AIRB	529900RRESEDV68K0554	28770346	235460		BLLA IM EQUITY	BARILLA INIZIATIVE S.R.L.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000993_CR_AIRB	8156004C04255952AB77	1076562	821225		BNS IM EQUITY	BENI STABILI SOCIETA' PER AZIONI SOCIETA' DI INVESTIMENTO IMMOBILIARE QUOTATA	IT	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000994_CR_AIRB	529900JDX5YLKSVJ6K59	2930031	134288		BZU IM Equity	Buzzi Unicem SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000995_CR_AIRB	8156006BEAA911EC0A47	1019726	587878			CANDY SPA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000996_CR_AIRB	8156008B101B97A43B02	1053555	160498		CEM IM EQUITY	CEMENTIR HOLDING S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000997_CR_AIRB	8156000F321395139 4367	40014779	2001719			Cerved Group S.p.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000998_CR_AIRB		4544552	811402015 2			CLASS EDITORI SPA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000999_CR_AIRB	8156009034C1A5108284	15716081	61357			Compagnia Valdostana delle Acque Spa (CVA Spa)	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001000_CR_AIRB	815600DBF6DC4BC94832	1061039	260769		0310548D IM EQUITY	CONSERVE ITALIA - CONSORZIO ITALIANO FRA COOPERATIVE AGRICOLE - SOCIETA' COOPERA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001001_CR_AIRB		8327877	819280157			COOPERATIVA EDIFICATRICE FERRUCCIO DEGRADI	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001002_CR_AIRB	815600A5C1DD6C3A8455	1093853	154950364			CPL CONCORDIA SOCIETA' COOPERATIVA IN FORMA ABBREVIATA CPL CONCORDIA S	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001003_CR_AIRB	8156003 9BF5C1D8E5A15	2836130	60793		3898658Z IM EQUITY	DALMARE SPA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001004_CR_AIRB	549300STWX96RDJ91655					De Agostini Invest SA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001005_CR_AIRB	529900WS2E20BA5J4L49	16183303	1698754		EDNR IM EQUITY	EDISON S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001006_CR_AIRB	WOCMU6HCI0OJWNPRZS33				ENEL IM EQUITY	Enel SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001007_CR_AIRB	BUCRF72VH5RBN7X3VL35			IT0003132476	ENI IM EQUITY	ENI S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001008_CR_AIRB	8156008 1EE079FBED395	19377159	3544950961			ENOVA S.R.L.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001009_CR_AIRB	8156004604684CA44A90					ERG S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001011_CR_AIRB	8156004CE82074779D19	13870596	1664630223			FEDRIGONI S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001012_CR_AIRB	549300J4SXC5ALCJM731				1448Z IM Equity	Ferrovie dello Stato SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001013_CR_AIRB	549300 4C1SL445NFDR90				F IM EQUITY	Fiat SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001014_CR_AIRB	8156001B8AD051794959					FINAVAL S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001015_CR_AIRB	529900X4EEX1U9LN3U39	1053767	7031		FNC IM EQUITY	FINMECCANICA S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001016_CR_AIRB	815600C3CCA800EF5D96	1134215				FORALL CONFEZIONI S.P.A. IN BREVE= FORALL S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001017_CR_AIRB	815600E12249DD563C29	26650695	1143814			Gamenet S.p.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001018_CR_AIRB	81560098DBDD66154985					GRANDI NAVI VELOCI S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001019_CR_AIRB	8156001250E819E30127				GCN IM EQUITY	Gruppo Coin SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001020_CR_AIRB	8156001294017C870346	11027526	10022100159			GRUPPO FINELCO SPA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001021_CR_AIRB	8156005113BD16699393	24907200	RM1117269		LTO IX Equity	GTECH S.p.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001022_CR_AIRB		15541251	1638878		4004268Z IM EQUITY	H3G S.P.A	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001023_CR_AIRB	8156009414FD99443B48	3201267	363550		HER IM EQUITY	HERA S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001024_CR_AIRB	815600D86992FDA7B908	1035363	149288		IMA IM EQUITY	I.M.A. INDUSTRIA MACCHINE AUTOMATICHE S.P.A. IN SIGLA IMA S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001025_CR_AIRB	815600A7D7C7A85F8B51	2733792	11686660262			I.R.C.A. S.P.A. INDUSTRIA RESISTENZE CORAZZATE E AFFINI	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001026_CR_AIRB	8156003382 4BE53C7D28	3585262	1303501215			IMAP EXPORT S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001027_CR_AIRB	549300KTGKED5E25JR59				IND IM EQUITY	Indesit Co SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001028_CR_AIRB	213800M4YYCP6E8YUX94	2714789	2589327			IPLOM S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001029_CR_AIRB	8156001EBD33FD474E60	10431674	281364		IRE IM EQUITY	IREN S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001030_CR_AIRB	8156009D23D0FDC70C93	1007005	50		ITM IM Equity	Italcementi S.p.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001031_CR_AIRB	8156002 36A6B5AE5B406	26754254	167186			Linea Group Holding S.p.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001032_CR_AIRB	549300I1NMOBS4B1LT88			IT0001479374	LUX IM EQUITY	LUXOTTICA GROUP S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001033_CR_AIRB		7003703	481230266			MANGIAROTTI S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001034_CR_AIRB	8156002 92DA01BE68971	3755075	152396		3184788Z IM EQUITY	MARCEGAGLIA - S.P.A	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001035_CR_AIRB	815600C8D55034EB5379	3779273	64334			Marcolin SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001036_CR_AIRB	213800DIFN7NR7B97A50	552637	1264109		MS IM EQUITY	Mediaset S.p.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001038_CR_AIRB	815600325D15DD92A023	4376875	484613 0633			MOBY S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001039_CR_AIRB		1653085	110858		3893422Z IM EQUITY	MONIER S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001040_CR_AIRB	8156003A100E8AB89697	6794759	1865640369			PANARIA GROUP INDUSTRIE CERAMICHE S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001041_CR_AIRB	815600 1B96890989C002	23641842	5411110827			PB TANKERS S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001042_CR_AIRB	549300629 3RJBDQWJL92	5944540	169833		PMS IM EQUITY	PERMASTEELISA S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001043_CR_AIRB	8156000256C2431C2E92	4495509	134077		PIA IM Equity	Piaggio & C. S.p.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001044_CR_AIRB	815600A0C9AFC1F2A709				PC IM Equity	Pirelli & Co SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001045_CR_AIRB	815600EDDBB07C9BDB90	15591777	2246400218			PODINI HOLDING S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001046_CR_AIRB	815600354DEDBD0BA991	3465665	842633		POST IM EQUITY	POSTE ITALIANE S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001047_CR_AIRB	8156000FE0A2DC5B7852	16232311	1343952		PRP GR EQUITY	PRADA S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001048_CR_AIRB	213800VHJ22UE2BRRZ48	3830970	706270410			PROFILGLASS S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001049_CR_AIRB		23687310	1777895		PRY IM EQUITY	PRYSMIAN S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001050_CR_AIRB	815600B9FC8D18A5D034	1058024	291350635			RA.M.OIL RAFFINERIA MERIDIONALE OLII LUBRIFICANTI	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001051_CR_AIRB	8156008 6FA79BEDD6B94	13270817				RHIAG - INTER AUTO PARTS ITALIA S.P.A. O, IN FORMA ABBREVIATA, ALTERNA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001052_CR_AIRB		5012487	8850400154			SACAL - SOCIETA' ALLUMINIO CARISIO - S.P	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001053_CR_AIRB	815600AF08EE2EC2DE92	1035262	8924		226907Z IM EQUITY	SACMI COOPERATIVA MECCANICI IMOLA SOCIETA' COOPERATIVA IN BREVE SACMI IMOLA S.C.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001054_CR_AIRB	815600FC906D230A1420	16077541	86111		SFL IM Equity	Safilo SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001055_CR_AIRB	549300PHV8MBDHWB8X12	1086637	788744		SPM IM EQUITY	SAIPEM S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001056_CR_AIRB	549300UKR289DF4UXQ47	1013056	525502		SAL	SALINI IMPREGILO S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001057_CR_AIRB		6524595	3957900487			SAMMONTANA - S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001058_CR_AIRB	8156006755200B82EB33	1246827	836320150			SAN CARLO GRUPPO ALIMENTARE S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001059_CR_AIRB	529900 5KJSU2AQUJUH84	1066932	49540		SRS IM EQUITY	SARAS S.P.A. O IN FORMA ESTESA SARAS S.P.A. - RAFFINERIE SARDE	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001060_CR_AIRB	8156 00D2FC31AF713B07	1012950	166476			SNAI SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001061_CR_AIRB	8156002278562044AF79	16067629	1633443		SRG IM Equity	SNAM SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001062_CR_AIRB	EOJCGSUI4NX234BL7V57	14234253	1594238		2091Z IM EQUITY	SORGENIA S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001063_CR_AIRB	815600141CFE5F4C4325	19113128	1016401		447303 5Z IM EQUITY	STRADA DEI PARCHI SPA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001064_CR_AIRB	815600C3438977CBBE37	1038951	68670397			TAMPIERI FINANCIAL GROUP S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001065_CR_AIRB	81560029415DF1381583	1030384	195810262			TECNICA GROUP S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001066_CR_AIRB	815600AC5599D16D9A40	3335773	574643		MT IM EQUITY	TECNIMONT S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001067_CR_AIRB	549300W384M3RI3VXU42			IT0003497168	TIT IM EQUITY	TELECOM ITALIA S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001068_CR_AIRB	815600CD7323A82E5092	2893569 4	1763778		284732 8Z IM EQUITY	TENOVA S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001069_CR_AIRB		1037712	182850362			TERMOSANITARI CORRADINI - S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001070_CR_AIRB	8156009E94ED54DE7C31				TRN IM Equity	Terna Rete Elettrica Nazionale SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001071_CR_AIRB	549300IN56527SDGEI85	18659000	1019536		80698Z IM EQUITY	TIRRENO POWER S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001072_CR_AIRB	8156003E86EBA167A868				094668 8D IM EQUITY	TotalErg SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001073_CR_AIRB	815600FE9E92D9D6C309	3554534	201271		TFI IM EQUITY	TREVI - FINANZIARIA INDUSTRIALE S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001074_CR_AIRB					421247 3Z IM EQUITY	UNIECO SOCIETA' COOPERATIVA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001075_CR_AIRB	815600B80 27C92F0DA07	4257672	1189360066			VIBAC S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001076_CR_AIRB	549300YSFQKM1C0X4E45	11321265	884361		WIND IM EQUITY	WIND TELECOMUNICAZIONI S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001077_CR_AIRB	549300DHPOF90OYYD780				5108 JT Equity	Bridgestone Corporation	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001078_CR_AIRB	549300IZYK3206QECG76				CAT SE Equity	Caterpillar Finance Corporation	JP	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001079_CR_AIRB	549300MIFE1VEW02GY83			JP3298600002		COSMO OIL COMPANY LTD	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001080_CR_AIRB	549300T6IPOCDWLKC615				6501 JT Equity	Hitachi, Ltd.	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001081_CR_AIRB	J48DJYXDTLHM30UMYI18				8001 JT Equity	Itochu Corporation	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001082_CR_AIRB	5493004LQ0B4T7QPQV17				6301 JT Equity	Komatsu Ltd.	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001083_CR_AIRB	4P4N3ORD02UGQT1T1W12		0100-01-008776		8002 JT Equity	Marubeni Corporation	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001084_CR_AIRB	KVIPTY4PULAPGC1VVD26				8058 JP EQUITY	Mitsubishi Corp	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001085_CR_AIRB	549300I8VBQD43X8QCS14					Mitsui Life Insurance Company Limited	JP	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001086_CR_AIRB	5493000QYMPFRTEY4K28				6701 JT Equity	NEC Corporation	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001087_CR_AIRB					7201 JP EQUITY	Nissan Motor Co Ltd	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001088_CR_AIRB	549300 3BZYYYCDIO0R13				9984 JT Equity	SOFTBANK CORP.	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001089_CR_AIRB	549300 4SE33MRLPB1W98				2768 JP EQUITY	Sojitz Corp	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001090_CR_AIRB					6758 JP EQUITY	Sony Corp	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001091_CR_AIRB	V82KK8NH1P0JS71FJC05				8053 JP EQUITY	Sumitomo Corp	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001092_CR_AIRB	549300 74QUY8RD0UZM08					Suntory Holdings Limited	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001093_CR_AIRB	549300 ZLMVP4X0OGR454				4502 JT Equity	Takeda Pharmaceutical Company Limited	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001094_CR_AIRB	549300 LBHTST91VKHO68				6502 JT Equity	Toshiba Corporation	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001095_CR_AIRB	5493006W3QUS51MH6R84				TOM GY Equity	Toyota Motor Corporation	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001096_CR_AIRB					004020 KS Equity	Hyundai Steel Co	KR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001097_CR_AIRB					000270 KS Equity	Kia Motors Corp	KR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001098_CR_AIRB	549300 MGHLPT1EFHGF84				2007 HK Equity	Country Garden Holdings Company Limited	KY	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001099_CR_AIRB	549300 IHVJRWVT075523				3333 HK Equity	Evergrande Real Estate Group Limited	KY	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001100_CR_AIRB	549300 3DTPH8AMMK4P51				NE UN Equity	Noble Corporation	KY	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001101_CR_AIRB	549300 FNENFFSMO3GT38			XS0835890350	XPBR SQ Equity	Petrobras Global Finance B.V.	KY	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001102_CR_AIRB	213800S7DNJQX6LHTQ21		133818917			AB "Kauno grūdai"	LT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001103_CR_AIRB				LU1014539529		ALTICE	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001104_CR_AIRB	549300 3BU7PAH5RRM092				APAM NA EQUITY	Aperam SA	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001105_CR_AIRB	2EU1GUTUI56J95AL165				MT LX EQUITY	ArcelorMittal SA [AM]	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001106_CR_AIRB	549300 GJ79DYFBBF5T83				0307096D LX EQUITY	Brandbrew S.A.	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001107_CR_AIRB	549300 7GVB112FDSS786		B0155849		CNHI UN Equity	CNH Industrial Finance Europe S.A.	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001108_CR_AIRB	549300 938QUWMPITJ642				COV US EQUITY	Covidien International Finance SA	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001109_CR_AIRB	529900W1S8TJDDH8YB29					Encevo S.A.	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001110_CR_AIRB			350807947	FR0000038259	ERF FP EQUITY	EUROFINS SCIENTIFIC SE	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001111_CR_AIRB	213800568PRHV2JR9650			XS0357281558	GSPBEX RR Equity	Gaz Capital S.A.	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001112_CR_AIRB	213800WHKNICIJQQG433				8GC GS Equity	Glencore Finance (Europe) S.A.	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001113_CR_AIRB	8XJ8KF85PBKK1TLMFN29					Intelsat Jackson Holdings S.A.	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001114_CR_AIRB	549300MBM5B61VCW5A23					International Automotive Components Group, S.A.	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001115_CR_AIRB	RUOKPID0PZ0UWJYU9J61				DE UN Equity	John Deere Bank S.A.	LU	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001116_CR_AIRB	529900XUC6PXMN6ABU42				TGH GY Equity	Logwin AG	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001117_CR_AIRB	549300CTHC1CP86P2G96				MICF PQ Equity	Millicom International Cellular S.A.	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001118_CR_AIRB					075 5015 D LX EQUITY	NH FINANCE SA	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001119_CR_AIRB	213800IUIRBFRNCYVR24				3900394Z LX Equity	Nizi International SA	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001120_CR_AIRB	549300VEJMMZCY6OBU06				PDSA NS Equity	Pacific Drilling S.A.	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001121_CR_AIRB	529900UUYBCBB7HMVI56					Phoenix PIB Dutch Finance B.V.	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001122_CR_AIRB	549300OZSHE4H5BFQA66					QUILVEST SA	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001123_CR_AIRB	5493000C8J3C3SZYS040				RTL BB Equity	RTL Group S.A.	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001124_CR_AIRB	5493008JPA4HYMH1HX51				SESG FP EQUITY	SES SA	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001125_CR_AIRB	549300CJ7LW6QSGIL444					Swiss Re Europe S.A.	LU	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001126_CR_AIRB	529900BSBZ853DKUP675					TRAXYS SARL	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001127_CR_AIRB	549300R1G2CXWN6IV731					CEMEX S.A.B. de C.V.	MX	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001128_CR_AIRB	549300 8KEVFYPMGTXO33				KOFL MM Equity	Coca-Cola FEMSA, S.A.B. de C.V.	MX	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001129_CR_AIRB	549300OXJLJ6C4T0PG82				GRUMA B MM Equity	GRUMA, S.A.B. de C.V.	MX	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001130_CR_AIRB	5493000RIXURZEBFEV60				BIMBO A MM Equity	Grupo Bimbo, S.A.B. de C.V.	MX	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001131_CR_AIRB	549300QOAB2GJSFM0381				1234Z MM Equity	Grupo Petrotemex SA de CV	MX	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001132_CR_AIRB	549300CAZKPF4HKMPX17					PETROLEOS MEXICANOS	MX	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001133_CR_AIRB	549300FW3RGHPHT21D10				ALFAA MM Equity	Sigma Alimentos, S.A. de C.V.	MX	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001134_CR_AIRB	549300OMY3DAIB0BP706		TNE940608H55	USP9084BAD03	ALFAA MM Equity	Tenedora Nemak, S.A. de C.V.	MX	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001135_CR_AIRB	549300EMP9DT6Q35HZ31			NL0000852564		AALBERTS INDUSTR	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001136_CR_AIRB	549300J93WR5DPG0P466		KVK 33232124		ABB SS Equity	ABB Capital B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001137_CR_AIRB	549300WHKI5H75YJ358		KVK 34215458		ABE SQ Equity	Abertis Infraestructuras Finance B.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001138_CR_AIRB	724500 7QUM11FHIQV531		KVK 33235189			Achmea B.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001139_CR_AIRB	724500HIKX3QVUQF9G08		KVK 28080300			Achmea Zorgverzekeringen N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001140_CR_AIRB	O4QK7KMMK833TNTHUG69		KVK 27076669	NL0000303709	AGN NA Equity	AEGON N.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001142_CR_AIRB	724500XYIJUGXAA5QD70		KVK 09007809	NL0000009132	AKZA NA EQUITY	Akzo Nobel NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001143_CR_AIRB	724500XBZ9QOPTI11U82		KVK 34108286			Alliander N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001144_CR_AIRB	549300KYQ7B0H0K66406		KVK 33055009		AML LN Equity	Amlin Europe N.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001145_CR_AIRB	724500MCUU6QOFRFEA53		KVK 33256360 0000		792658Z PL EQUITY	AMORIM ENERGIA, BV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001146_CR_AIRB	7245000UZH70GO047N03			NL0006237562		ARCADIS	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001147_CR_AIRB	7245001122ND6ZFHX623		KVK 30037466	NL0000334118	ASM NA Equity	ASM International N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001148_CR_AIRB	7245007Y6DUVHQD6OXN27		KVK 17085815	NL0006034001	ASML NA EQUITY	ASML HOLDING N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001149_CR_AIRB	7245004JOPUJ0OOWTU73		KVK 30031823			ASR Schadeverzekering N.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001150_CR_AIRB	724500XFMNHF1GFPYJ05		KVK 08125298		332455 8Z NA Equity	BDR Thermea Group BV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001151_CR_AIRB	529906ZHG3IXU0PNJ56		KvK 27106340 0000		1136Z NA EQUITY	BMW Finance N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001152_CR_AIRB				NL0000852580		BOSKALIS WESTMIN	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001153_CR_AIRB				NL0010776944		BRUNEL INTERNAT	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001154_CR_AIRB	529900AOH3NBA8PZFG65		KvK 32097651 0000		0533866D NA EQUITY	Celesio Finance BV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001155_CR_AIRB	549300WGC2HZ5J67V817				CNHI IM Equity	CNH Industrial NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001156_CR_AIRB	549300BXVNOCYQ83FU09		KVK 34154633		KO UN Equity	Coca-Cola HBC Finance B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001157_CR_AIRB				NL0000200384		CORELABORATORIES	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001158_CR_AIRB	549300UNTCLR21YKLL62		KVK 30073501	NL0000288967		Corio N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001159_CR_AIRB				NL0009294552		DELTA LLOYD	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001160_CR_AIRB	724500S75737K2SFDA03		KVK 22031457			Delta N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001161_CR_AIRB	213800N8X49KJRTNDM49		KVK 3419663		DGE FP Equity	Diageo Finance B.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001162_CR_AIRB	529900M7QSB704RUUT95		KVK 34182495		AIR FP Equity	Eads Finance B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001163_CR_AIRB	724500KRQECMCRGM1971		KVK 14026250			EBN B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001164_CR_AIRB	529900T143AQDFOW5739		KvK 34121496 0000		1403Z NA EQUITY	EDP FINANCE BV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001165_CR_AIRB	724500R5IP6TFKTNRU48		KvK 24306393		2091Z NA Equity	Eneco Holding NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001166_CR_AIRB	549300XW2F91G4T4WC42		KVK 34149162		ENL GY Equity	ENEL Investment Holding B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001167_CR_AIRB	529900O11V8VJ3BUKR64		KVK 17115973		RWE GF Equity	Essent N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001168_CR_AIRB				NL0000288876		EUROCOMMERCIAL	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001169_CR_AIRB				NL0000352565		FUGRO	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001170_CR_AIRB	213800SFTXOJUBQ5J563		KVK 24243533		GAS SQ Equity	Gas Natural Fenosa Finance BV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001171_CR_AIRB	724500EJ2TDPAITRSJ55		KVK 02089290			GasTerra B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001172_CR_AIRB				NL0000400653		GEMALTO	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001173_CR_AIRB	549300L10EVYURBFH66		KVK 55293980			Global Blue Acquisition B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001174_CR_AIRB	529900SNLFF5M6HJ1T36		KvK 33286563 0000		1004Z NA EQUITY	Haniel Finance B.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001175_CR_AIRB	724500K5PTPSST86UQ23		KVK 33011433	NL0000009165	HEIA NA Equity	Heineken NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001176_CR_AIRB	7245008C9KMJL9P2UI77		KVK 34323653			Hyva Global B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001177_CR_AIRB	724500CR19MQGFWFBZ64		KvK 34217578 0000		0308206D NA EQUITY	ICL Finance BV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001178_CR_AIRB	TLLG0UTU6ZHOG003X735					Imperial Mobility Finance B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001179_CR_AIRB	54930050LBZUR4138I72		KVK 27120438			ING Re (Netherlands) N.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001180_CR_AIRB			KVK 24311905		287242 3Z NA Equity	InterGen NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001181_CR_AIRB	724500C9GNBV2OUYRX36		KVK 35000363	NL0010672325	AH NA Equity	Koninklijke Ahold NV [Royal Ahold NV]	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001182_CR_AIRB	724500V38C5KTDY5BS93		KVK 30058019	NL0000337319	BAMNB NA Equity	Koninklijke BAM NBM NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001183_CR_AIRB	724500SNT1MK246AHP04		KVK 14022069	NL0000009827	DSM NA EQUITY	Koninklijke DSM N.V	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001184_CR_AIRB	549300YO0JZHAL7FVP81		KVK 02045200	NL0000009082	KPN NA Equity	Koninklijke KPN NV [Royal KPN NV]	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001185_CR_AIRB	H1FJE8H61JGM1JSGM897		KVK 17001910	NL0000009538	PHIA NA Equity	Koninklijke Philips Electronics N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001186_CR_AIRB	724500HZ4BN3171I2G68		KVK 06016321		KTC NA Equity	Koninklijke Ten Cate NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001187_CR_AIRB	724500UL634GFV1KYF10		KVK 24295332	NL0009432491	VPK NA Equity	Koninklijke Vopak NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001188_CR_AIRB	529900WQGOTJDYG9NP76		KVK 09151956		LXS GF Equity	Lanxess Finance B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001189_CR_AIRB	5H8RMHHYTWIP1RKLCE38		KvK 34115238 0000		2177Z NA EQUITY	Linde Finance B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001190_CR_AIRB	549300J6QSW38QNOJK61		KVK 57924562			LYB International Finance B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001191_CR_AIRB	BN6WCCZ8OVP3ITUUVN49		KVK 24473890		DLY GB Equity	LyondellBasell Industries N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001192_CR_AIRB	635400TMCKVEU87EJ582		KVK 24321697			METINVEST B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001193_CR_AIRB	529900PF6F1OHRZVU341		KvK 33178683 0000		1169Z NA EQUITY	Metro Finance B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001194_CR_AIRB	6354007MKEEGGVUMXO83		KVK 34239108			New World Resources N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001195_CR_AIRB	724500RKMOD48AIWKD94		KvK 24307569 0000		38938 86Z NA EQUITY	NIDERA B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001196_CR_AIRB	549300 62JS29A5N4GO82		KVK 34248449			Nielsen Holdings N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001197_CR_AIRB	724500GQV9YLNSWECU41		KVK 17179668			Nord Gold N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001198_CR_AIRB	724500TXS5HH3GY4UW42		KVK 30124358			NS Groep N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001199_CR_AIRB	5299000CMF80GY2U0U47		KVK 16074305	NL0010395208	NUO NA Equity	Nutreco Holding NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001200_CR_AIRB	724500HT4YW45B1Y7859		KVK 57585083			OAK Leaf B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001201_CR_AIRB	549300NCMRGIBJYUOE57			NL0010558797		OCI	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001202_CR_AIRB	724500IM9A0597QLBX63					OCI Nitrogen BV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001203_CR_AIRB	724500 5 3F5WRDY8CDZ66		KVK 24291478		OI US Equity	OI European Group B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001204_CR_AIRB	Q47A62EK6GMSID3Y8C39		KVK 17133742	XS0788529096	PCAR US Equity	PACCAR Financial Europe B.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001205_CR_AIRB	549300N522D3SS8MKV65		KvK 24320769 0000		3617372Z NA EQUITY	PETROBRAS NETHERLANDS BV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001206_CR_AIRB	549300VGHFJJ58HE2B54		KVK 17008551		PHIA NA Equity	Philips Electronics NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001207_CR_AIRB	529900N9UJEHN9UPXN50					PHOENIX PIB FINANCE BV.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001208_CR_AIRB	724500Q41FHN0P1GPC53		KVK 27168968	NL0009739416	TNT LI Equity	PostNL N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001209_CR_AIRB	549300 36WK3GMCN17Z57				QIA GY Equity	Qiagen NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001210_CR_AIRB	724500 9EAAUUQJ0U4T57		KVK 33216172	NL0000379121	RAND NA EQUITY	RANDSTAD HOLDING NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001211_CR_AIRB	549300XO8R7MPISUO753		KVK 33155037	NL0006144495		Reed Elsevier NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001212_CR_AIRB	549300 2YCY6HTK0OUR29		KVK 24251372	XS0202649934	REP GY Equity	Repsol International Finance B.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001213_CR_AIRB			KVK 34179503	GB00B03MM408	RDSA NA EQUITY	ROYAL DUTCH SHELL PLC	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001214_CR_AIRB	549300 2N51KZCVBDMS27		24114856	NL0006055329		ROYAL IMTECH NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001215_CR_AIRB	213800LBMMAIG1FQP389		KVK 14105351		SABIC AB Equity	SABIC Capital I B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001216_CR_AIRB				NL0000360618		SBM OFFSHORE	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001217_CR_AIRB	529900KEH841 0ESH1483		KVK 53761790			Schaeffler Finance B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001218_CR_AIRB	724500DX7Q1A19SPY530		KVK 34166584			Schiphol Nederland B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001219_CR_AIRB	724500 1TBT3NI9SPNJ75					SHV Netherlands NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001220_CR_AIRB	TAFO77 2JB70PDRN5VS48		KvK 27092998 0000		1223Z NA EQUITY	Siemens Financieringsmaatschappij N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001221_CR_AIRB	724500E9ZG6JMH6E2114			NL0000817179		SLIGRO FOOD GROUP	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001222_CR_AIRB	724500ZTKJYJMWVLWJ82		KVK 34297413			SIR LEV N.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001223_CR_AIRB	549300 2SSXOL85X3XC87		KVK 58623701			Syncreon Group B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001224_CR_AIRB	724500LTUWK3JQG63903		KVK 09083317			TenneT Holding B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001225_CR_AIRB	724500 8G22FOV7TYYJ34		KVK 06045666	NL0000852523	TWEKA NA EQUITY	TKH Group NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001226_CR_AIRB	724500978QL7NKMLTQ37		KVK 34210949			TMF Group Holding B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001227_CR_AIRB				NL0009739424		TNT EXPRESS	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001228_CR_AIRB	724500L44K67W7UW1C59					TomTom International B.V	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001229_CR_AIRB	724500OPA8GZSQUNSR96		KVK 33194984		TOM GY Equity	Toyota Motor Finance (Netherlands) B.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001230_CR_AIRB	PX7SUPU7HUNJBQ8BPI65		KVK 33236939		5852 33Z NA Equity	Trafigura Beheer BV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001231_CR_AIRB	549300TK7G7NZTVM1Z30		KVK 24051830	NL0000009355	UNA NA Equity	Unilever NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001232_CR_AIRB	549300IW6C3SRHUUK147					Vitol Holding BV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001234_CR_AIRB	549300FRXSUUW3M2Q281					WABCO Europe Holdings BV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001235_CR_AIRB	724500522D3ORUTUGW47		KVK 05078970		WAVIN NA Equity	Wavin NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001236_CR_AIRB	724500YRQCY3BD9RJZ92			NL0000289213		WERELDHAVE	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001237_CR_AIRB	724500TIM53I0U077B74		KVK 33202517	NL0000395903	WKL NA EQUITY	Wolters Kluwer N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001238_CR_AIRB	5JB3IE65ZU13TA0DGN10					Würth Finance International B.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001239_CR_AIRB				NL0006294290		ZIGGO	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001240_CR_AIRB					BWO NO Equity	BW Offshore Shipholding Ltd	NO	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001241_CR_AIRB	549304ZHCILEMZLBS85		003047727 7000 5			FERD AS	NO	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001242_CR_AIRB	549309F6KP3UMLPOY27		931186744			ICA Norge AS	NO	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001243_CR_AIRB	549300ZLJDXBXUNCY824		936738540			National Oilwell Varco Norway AS	NO	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001244_CR_AIRB	549300N1SDN71ZZ8BO45				NHY NO Equity	Norsk Hydro ASA	NO	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001245_CR_AIRB	529900J8VSH14TP5VD23					ODFJELL SE	NO	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001246_CR_AIRB	213800T66DRTE6O6BV87		916235291		PGS NO Equity	Petroleum Geo-Services ASA	NO	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001247_CR_AIRB	529900TH4OAW7WYG1777		987059699			Statkraft AS	NO	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001248_CR_AIRB	OW6OFBNCKXC4US5C7523		923609016		STL NO Equity	Statoil ASA	NO	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001249_CR_AIRB	R7NJHU48LTCIOB9BVU57				CNU NZ Equity	Chorus Limited	NZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001250_CR_AIRB	259400GYHYZPQ0HTMT82				CIE PW Equity	Ciech S.A.	PL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001251_CR_AIRB	259400A9BI23M3K1NK82				LTS PW EQUITY	GRUPA LOTOS S.A.	PL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001252_CR_AIRB	259400WT6MCX3V59XI09					Netia S.A.	PL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001253_CR_AIRB	259400TOMPUOLS65II22		10681		TPA1 GB Equity	ORANGE POLSKA SA	PL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001254_CR_AIRB	259400TGY6IYEP2EFW87		467426			POLKOMTEL SP. Z O.O.	PL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001255_CR_AIRB	259400VVMM70CQREJT74		28860		PKN PW Equity	Polski Koncern Naftowy ORLEN S.A. (PKN)	PL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001256_CR_AIRB	259400NAPDFBOTNCR154				TPE PW Equity	TAURON Polska Energia S.A.	PL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001257_CR_AIRB	Q1ECZWEVT6ZTFERCPG94			PLTLKPL00017	OPL PW EQUITY	TELEKOMUNIKACJA POLSKA SA	PL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001258_CR_AIRB	213800RQXBBZ6KSP1172		500311390			AMORIM & IRMAOS SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001259_CR_AIRB	213800 2PLGLYW8EP7248					AMORIM HOLDING II SGPS SA	PT	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001260_CR_AIRB	213800V5Z38TLIRQW516		500700834			ANA AEROPORTOS PORTUGAL SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001261_CR_AIRB			502607920			AUCHAN PORTUGAL HIPERMERCADOS SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001262_CR_AIRB	549300I1KNBNPPKW7528		500038015			AUTO SUECO LDA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001263_CR_AIRB	549300RU6UYW1UMYOP92		500194670			BP PORTUGAL COMERCIO DE COMBUSTIVEIS LUBRIFICANTES SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001264_CR_AIRB				PTBRI0AM0000	BRI PL EQUITY	BRISA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001265_CR_AIRB	549300FREK460JU7RG08		500060266			CELULOSE BEIRA INDUSTRIAL-CELBI SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001266_CR_AIRB	549300TF1SUYCFUO3840		503309362			COLEP PORTUGAL SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001267_CR_AIRB			507195515			CONTROLINVESTE SGPS SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001268_CR_AIRB	213800X28CMB8LAIT849		502557400			CPCD I COMP PORTUGUESA DIST PROD INFORMATICOS SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001269_CR_AIRB	549300RGQV4M16FESU23		500832234			CUF QUIMICOS INDUSTRIAIS, SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001270_CR_AIRB	529900CLC3WDMGI9VH80			PTEDP0AM0009	EDP PL EQUITY	EDP - Energias de Portugal S.A.	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001271_CR_AIRB	529900LOXJVWGOH84656		503293695			EDP - GESTÃO DA PRODUÇÃO DE ENERGIA SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001272_CR_AIRB			504885367			ESPIRITO SANTO SAUDE SGPS SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001273_CR_AIRB	213800331 9Y7NM75FG53		504499777	PTGALIOE0009	GALP PL Equity	GALP ENERGIA SGPS, S.A.	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001274_CR_AIRB	213800Y3V72PI6W8KG10		511220448			GRUPO PESTANA - SGPS SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001275_CR_AIRB	259400A8SZP10GB5IB19			PTJMT0AE0001	JMT PL EQUITY	J.MARTINS	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001276_CR_AIRB			500073880			LENA ENGENHARIA CONSTRUCOES SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001277_CR_AIRB	549300SNYKYW15R3UE62		502011475			MODELO CONTINENTE HIPERMERCADOS SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001278_CR_AIRB	549300TLPT6W9R3CLQ86		500197814			MOTA-ENGIL, ENGENHARIA E CONSTRUCAO S.A.	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001279_CR_AIRB	549 3003NN41LXUF8JA244					Ocidental Companhia Portuguesa de Seguros de Vida, S.A.	PT	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001280_CR_AIRB	549 3007 1D35BVUPC5942		502604751			OPTIMUS-COMUNICACOES S.A	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001281_CR_AIRB			507979265			OPWAY - SGPS, SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001282_CR_AIRB	213800ZWKG61JG7ZCF61		500697370			PETROLEOS PORTUGAL PETROGAL SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001283_CR_AIRB	259400DRC6WOXNVW8B57	500829993	500829993		90413Z PL EQUITY	PINGO DOCE-DISTRIBUIÇÃO ALIMENTAR S.A.	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001284_CR_AIRB	549300UNIB7M2AXUXS35			PTPTI0AM0006	PTCL TQ EQUITY	Portucel S.A.	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001285_CR_AIRB	549300FR1FN48IGHR915			PTREL0AM0008	RENE PL Equity	REN-Redes Energeticas Nacionais, SGPS, S.A.	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001286_CR_AIRB			500246963			REPSOL PORTUGUESA SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001287_CR_AIRB	5493002X2CCY60HWCU94		500243590			SECIL COMP GERAL CALCIMENTO SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001288_CR_AIRB	549300PXZF74GVQM6867		500058580			SONAE INDUSTRIA PRODUCAO COM DERIVADOS DE MADEIRA SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001289_CR_AIRB	549300EZYIURQ5RGSE56		500278571			SOVENA OILSEEDS PORTUGAL, SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001290_CR_AIRB	549300KFJPELBPMQH079		500833532			SOVENA PORTUGAL CONSUMER GOODS SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001291_CR_AIRB	959800201400058132 90		505042037			SUMOL+COMPAL MARCAS SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001292_CR_AIRB			500097488			TEIXEIRA DUARTE ENGENHARIA E CONSTRUCOES SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001293_CR_AIRB	549300CNE5R74B3XKF57		505266202			UNICER BEBIDAS SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001294_CR_AIRB		503933139	503933139		3646175Z PL EQUITY	UNILEVER JERÓNIMO MARTINS, LDA.	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001295_CR_AIRB	213800IDK8UTYDSFOG74		502544180			VODAFONE PORTUGAL COMUNICACOES PESSOAIS SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001296_CR_AIRB		500302200	500302200		0265472D PL EQUITY	ZAGOPE - CONSTRUÇÕES E ENGENHARIA S.A.	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001297_CR_AIRB	549300VOFQC1SPGTZM19		503039063			ZON TV CABO PORTUGAL SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001298_CR_AIRB	549300D3EIDZJB62TR20		21183		ORDS QD Equity	Ooredoo Q.S.C.	QA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001299_CR_AIRB	549300UKYDM618HEPU79				SNP RO EQUITY	OMV PETROM S.A.	RO	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001300_CR_AIRB	549300F8ZIGJVUPIU797		24297754			Rompetrol Group N.V. (The)	RO	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001301_CR_AIRB					GAZP RU Equity	Gazprom OAO	RU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001302_CR_AIRB					ROSN RU Equity	OJSC Oil Co Rosneft	RU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001303_CR_AIRB					TATN RU Equity	Tatneft OAO	RU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001304_CR_AIRB	5493007RN7O98MYBX124					AKTIEBOLAG LINDEX	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001305_CR_AIRB	549300UCKT2UK88AG251			SE0000695876	ALFA SS EQUITY	Alfa Laval AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001306_CR_AIRB	549300YICS8HKCMMB67			SE0000255648	ASSAB SS EQUITY	Assa Abloy AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001307_CR_AIRB	213800T8PC8Q4FYJZR07		556014 2720	SE0000122467	ATCO A SS EQUITY	Atlas Copco Aktiebolag	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001308_CR_AIRB	213800 2GW5WN1UYZAO32		5561125690000 4			BILIA AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001309_CR_AIRB	549300YJUYJ9A24RXL71			SE0005906922	SE0005906922 Corp	BILLERUDKORSNÄS AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001310_CR_AIRB	549300ZACGIQHBBMOD20		556026 9549		BONN SS EQUITY	Bonnier Finans AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001311_CR_AIRB	213800SE6FV3UDEEY92		72317831			CAPIO AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001312_CR_AIRB	549300GU5OHTR1T5IY68			SE0005932225	SE0005932225 Corp	Castellum AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001313_CR_AIRB	549300HCT1WLHEXNLZ18					Dometic Holding AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001314_CR_AIRB	549300Y3HHZB1ZGFPJ93				ELUX A SS Equity	Electrolux AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001315_CR_AIRB	549300JNPI46XNH0PM97					Fabege AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001316_CR_AIRB	5493003PZ4F570G3W735					GETINGE AB,	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001317_CR_AIRB	529900XKWB408ZZYBF68					GREEN CARGO AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001318_CR_AIRB	213800YUV362W4E1LP46					H & M Hennes & Mauritz GBC AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001319_CR_AIRB	549300J33BTSY61VHJR49		556010115000 4			HALDEX AKTIEBOLAG	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001320_CR_AIRB	549300VOTS5OZ82UTG69			SE0005934320	SE0005934320 Corp	HEMSÖ FASTIGHETS AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001321_CR_AIRB	549300WJFW6ILNI4TA80		5561904771	SE0000103699	HEXAB SS EQUITY	Hexagon AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001322_CR_AIRB	529900S0SH3454F0QE68		5560013301	SE0000109290	HOLMB SS EQUITY	Holmen AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001323_CR_AIRB	549300GYQIIJ3UXB7655			SE0001662222	HUSQB SS EQUITY	HUSQVARNA AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001324_CR_AIRB	549300VEBQPHRZBKUX38		556013-8298	XS0795505402	INVEA SS Equity	Investor AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001325_CR_AIRB	529900X0UEM9DOM6FK12		5560452103	SE0000806994	JM SS EQUITY	JM AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001326_CR_AIRB	549300VD6SNNS5N5V183					KORAB INTERNATIONAL AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001327_CR_AIRB	549300SOXRTBK0WSJN46		5565451217	SE0000549412	KLED SS EQUITY	Kungsleden AB	SE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001328_CR_AIRB	529900AB08F05L4HWU11					LANTMÄNNEN EK FÖR	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001329_CR_AIRB	213800NS2XXVRYS7WP40			SE0002683557	LOOMB SS EQUITY	Loomis AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001330_CR_AIRB	549300SNQNTHQLZQON04		5564272812	SE0000221723	MEDAA SS EQUITY	Meda AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001331_CR_AIRB	549300E8NDODRSX29339		5563099158	SE0000412371	MTGB SS EQUITY	MODERN TIMES GROUP MTG AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001332_CR_AIRB	213800WRGLW3CY4MHW53		556034517400 4			NCC	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001333_CR_AIRB	549300KUJMRC9NW935 96					Nobina sverige AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001334_CR_AIRB	5493007VGEKBZGZ6PC69					NYNAS AB (PUBL)	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001335_CR_AIRB	549300ES84TRW7EWGU35					Perstorp Holding AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001336_CR_AIRB	549300S2D8BDH1CKLI47					PostNord AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001337_CR_AIRB	549300MIHCMD8DCSBY41		556072697003 4			Preem	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001338_CR_AIRB	549300ZHO4JCQQI13M69		556036-0793	SE0000112385	SE0005567088 Corp	SAAB AKTIEBOLAG	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001339_CR_AIRB	529900SZUAXN43LVZF54				SAND SS Equity	Sandvik AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001340_CR_AIRB	529900 1G94UPTI8C7N54		5566577416		0301536D SS EQUITY	Sandvik Treasury AB	SE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001341_CR_AIRB	529900AE1FZNUH6EVS39			SE0003366871	SAS SS EQUITY	SAS AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001342_CR_AIRB	529900BZYSUQLQSPNR07		5560840976	SE0000308280	SCVB SS EQUITY	Scania CV AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001343_CR_AIRB	635400TTYKE8EIWDS617				SECUB SS Equity	Securitas AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001344_CR_AIRB	5493004WOSC31U83UG49		5561063834		SKAB SS EQUITY	Skanska Financial Services	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001345_CR_AIRB	549300MA1BZYJU87BW55		5560339086	SE0000113250	SKAB SS EQUITY	Skanska Sverige AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001346_CR_AIRB	549300X6MQ0GG8BRY481					SKF sverige AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001347_CR_AIRB	5493002FIVSWBLEV7P15					SÖDRA SKOGSÄGARNA EKONOMISK FÖRENING	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001348_CR_AIRB	529900329VS14ZIML164		5560163429	SE0000171100	SSABA SS EQUITY	SSAB AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001349_CR_AIRB	529900J0C48FH28HNQ19		5563137933	SE0000120669	SSABA SS EQUITY	SSAB Emea AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001350_CR_AIRB	213800CWLTI7WZCC2R35		5560010802		1081Z SS EQUITY	Stena AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001351_CR_AIRB	529900SHSK597UX55629					SVEASKOG FÖRVALTNINGS AKTIEBOLAG	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001352_CR_AIRB	549300FW5JDRV1IJ0M67				SCAB SS Equity	Svenska Cellulosa AB [SCA]	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001353_CR_AIRB	529900ZERGNJBEQEX179		5567970818000 4			SWEDAVIA AB SWEDAVIA EKONOMI	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001354_CR_AIRB	549300SDU3003SGUC166					SWEDISH HOSPITAL PARTNERS AB,	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001355_CR_AIRB	529900YVXCGNWAUYZG78			SE0000310336	SWMA SS EQUITY	Swedish Match AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001356_CR_AIRB	213800EKD193RVI9HL76		5564108917	SE0000314304	TEL2B SS EQUITY	Tele2 AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001357_CR_AIRB	549300W9JLPW15XIPM52		556016-0680	XS0435008726	ERICB SS Equity	Telefonaktiebolaget LM Ericsson	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001358_CR_AIRB	213800FSR9RNDUOTXO25				TLSN SS Equity	TeliaSonera AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001359_CR_AIRB	549300 6LU5JO4P7HQ305					THULE HOLDING AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001360_CR_AIRB	213800XY16PAWG2PAD14				TRELB SS Equity	Trelleborg AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001361_CR_AIRB	549300TLNZSEWN5KTV42			SE0005769270	SE0005769270 Corp	Vasakronan	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001362_CR_AIRB	549300T5RZ1HA5HZ3109				VATT SS Equity	Vattenfall AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001363_CR_AIRB	549300HGV012CNC8JD22			SE0000115420	VOLVB SS EQUITY	Volvo AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001364_CR_AIRB	54930083GODGBHODQ153		189744			Global A&T Electronics Ltd.	SG	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001365_CR_AIRB	33D7DTWH8BNIJWE0IF81				OLAM SP Equity	Olam International Ltd	SG	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001366_CR_AIRB					753698Z SK EQUITY	Volkswagen Slovakia A.S.	SK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001367_CR_AIRB	549300QOGMPTKB6W7G56		1,07544E+11	USY71548BY95	PTT TB Equity	PTT Public Company Limited	TH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001368_CR_AIRB	8RS0AKOLN9870 42F2V04				NXWA GF Equity	21st Century Fox America, Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001369_CR_AIRB	LUZQVYP4VS22CLWDAR65			US88579YAF88	MMM SE Equity	3M Company	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001370_CR_AIRB	HQD377W2YR662HK5JX27		1L0814222 0		ABT US Equity	Abbott Laboratories	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001371_CR_AIRB	FR5LCKFTG8054YNNRU85		DE5126809		4AB GF Equity	AbbVie Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001372_CR_AIRB	549300T0GJTEK811V153				WPI US EQUITY	Actavis, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001373_CR_AIRB	549300QKBENKLBXQ8968		PA724325		AET US Equity	Aetna Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001374_CR_AIRB	LYOM0B2GCF1JWXK5ZG04				AGCO UN Equity	AGCO Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001375_CR_AIRB	QUIX8Y7A2WP0XRMW7G29				A UN Equity	Agilent Technologies, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001376_CR_AIRB	9PO87UV78U1JHLR68X04				8685 JT Equity	AIG Financial Products Corp.	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001377_CR_AIRB	7QEON6Y1RL5XR3R1W237				APD US Equity	Air Products & Chemicals Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001378_CR_AIRB	ABPN11VOHLHX6QR7XQ48				AA US Equity	Alcoa Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001379_CR_AIRB	XSGZFLO9YTNO9VCQV219				MO US Equity	Altria Group Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001380_CR_AIRB	ZXTILKJKG63JELOEG630		DE2620453		AMZN US Equity	Amazon.com, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001381_CR_AIRB	IWUQB36BXD6OWD6X4T14		DE0332421		AAL UW Equity	American Airlines, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001382_CR_AIRB	B6Q2VFHD1797Q7NZ3E43		CAC0951492		7267 JT Equity	American Honda Finance Corporation	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001383_CR_AIRB	549300 6ORUSIL88JOE18				AMT US Equity	American Tower Corp [ex- American Tower System]	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001384_CR_AIRB	549300D3L3G0R4U4VT04				APH US Equity	Amphenol Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001385_CR_AIRB	B78FQ7XBQFLP4AYJ6F79				APC US Equity	Anadarko Petroleum Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001386_CR_AIRB	72ZZ1XRHOOU9P9X16K08				APA US Equity	Apache Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001387_CR_AIRB	HWUPKR0MPOU8FGXBT394		CAC0806592		AAPL US Equity	Apple Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001388_CR_AIRB	42YMHYH0XMHJEXDUB065					ARAMARK Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001389_CR_AIRB	W47HVZ7Q6FXL86RELH91		DE0717711		ACI US Equity	Arch Coal, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001390_CR_AIRB	549300LO13MQ9HYSTR83		DE0152524		ADM US Equity	Archer-Daniels-Midland Company	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001391_CR_AIRB	0C0SZC7H22UW12NA3R46				ARRS UW Equity	Arris Group, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001392_CR_AIRB	549300YNNLBXT8N8R512		NYCARREUS		ARW US Equity	Arrow Electronics, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001393_CR_AIRB	6O4MRU8C1MS0K34UQF79		KY0580261		ASH US Equity	Ashland Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001394_CR_AIRB	549300Z40J86GGSTL398		DE2018584		T* MM Equity	AT&T Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001395_CR_AIRB	QVLWEGTD2S8GJMO8D383				ATO US Equity	Atmos Energy Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001396_CR_AIRB	HGBOLILQXWER4SAL2123				ADP US Equity	Automatic Data Processing	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001397_CR_AIRB	GA3JGKJ41LJKXDN23E90					Autozone Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001398_CR_AIRB	XN8R4HH1TVC1XOCL5P21				CAR US EQUITY	Avis Budget Car Rental LLC	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001399_CR_AIRB	XJI53DCPL7QABOWK4Z75		NYCAVNTUS		AVT US Equity	Avnet, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001400_CR_AIRB	549300RY69UEB1F1B45				AVP US Equity	Avon Products, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001401_CR_AIRB	MF62XBVMNYTYMC18DL76		DE2416636		BA/ LN Equity	BAE Systems Holdings Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001402_CR_AIRB					BHI US EQUITY	Baker Hughes Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001403_CR_AIRB	EWRDABCN7XBHM371IA98		DE2072335			Beam Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001404_CR_AIRB	HL5XPTVRV0O8TUN5LL90		MN1K-1056		BBY US Equity	Best Buy Co., Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001405_CR_AIRB	KK5MZM9D1X1XZL9DZL15		DE2322568		BMW HB Equity	BMW US Capital, LLC	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001406_CR_AIRB	549300DSFX2IE88NSX47				BWA US Equity	BorgWarner Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001407_CR_AIRB	Y6ZDD9FP4P8JSSJMW954		DE0874815		BSX UN Equity	Boston Scientific Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001408_CR_AIRB	549300GMUCJ08527GQ81		IN182869-107		BPJ LN Equity	BP Corporation North America Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001409_CR_AIRB	549300YYMNSW7KWZH127				BPJ LN Equity	BP Products North America Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001410_CR_AIRB	HLYYNH7UQUORYSJQCN42				BMY US EQUITY	Bristol Myers Squibb Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001411_CR_AIRB	5493007M0RIN8HY3MM77				BG US Equity	Bunge Limited	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001412_CR_AIRB	Y7ET3D9SDOFUZ515FE28		DE0799956		CA US Equity	CA, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001413_CR_AIRB	43R4VPJBXTU2O15HEF41					Calpine Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001414_CR_AIRB	549300 7JDSMX8Z5Z1902				CPB US Equity	Campbell Soup Company	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001415_CR_AIRB	CCU46N3GJMF4OK4N7U60		OH5 3561 3		CAH US Equity	Cardinal Health, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001416_CR_AIRB	QXZYQNMR4JZ5RIRN4T31				309 1Z US Equity	Cargill Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001417_CR_AIRB	EDBQKYOPJUCJKLOJDE72		DE0921323		CAT SE Equity	Caterpillar Financial Services Corporation	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001418_CR_AIRB	WRJR7GS4GTRECRRTVX92				CAT US EQUITY	Caterpillar Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001419_CR_AIRB	5KYC8KF17ROCY24M3H09		DE2106821		CBS/A GM Equity	CBS Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001420_CR_AIRB	CD30XVRLT4QO00B1C706		DE3780476		CE UN Equity	Celanese US Holdings LLC	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001421_CR_AIRB	4S1HMF0MOSTTL8CD0X64				CELG US Equity	Celgene Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001422_CR_AIRB	21TPXMRRHFKOBHDC8J74					CenterPoint Energy Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001423_CR_AIRB	8E6NF1YAL0WT6CWXXV93				CSCO US EQUITY	Cisco Systems Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001424_CR_AIRB	549300IA9XFBAGNIBW29					CMS Energy Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001425_CR_AIRB	B0QU0GIVGFFMCOP5RJ72		DE4789658		CKK GB Equity	Coca-Cola Enterprises, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001426_CR_AIRB	2V9V7M0RUQG9M2J4IC47					Colfax Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001427_CR_AIRB	YMEGZFW4SBUSS5BQXF88		DE0156313		CL US Equity	Colgate-Palmolive Company	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001428_CR_AIRB	51M0QTTNCGUN7KFCFZ59		PA3039985		CTP GB Equity	Comcast Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001429_CR_AIRB	549300OQS2LO07ZJ7N73		DE0406521		CMC US Equity	Commercial Metals Company	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001430_CR_AIRB	611 3F6JQLWIUGTBN1L36				CSC US equity	Computer Sciences Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001431_CR_AIRB	549300 35UDEIH090K650		DE0818944		CAG US Equity	ConAgra Foods, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001432_CR_AIRB	SYHS7HRDXLL4I0IQ8776				CXO US EQUITY	Concho Resources Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001433_CR_AIRB	6VJJ5GQWIRDQ06DUXG89		DE0064324		COP US Equity	ConocoPhillips Company	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001434_CR_AIRB	549300JK3KH8PWM3B226		DE2277631		CNX UN Equity	CONSOL Energy Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001435_CR_AIRB	29DX7H14B9S6O3FD6V18				CTO GM Equity	Costco Wholesale Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001436_CR_AIRB	549300BO9IWPF3S48F93				COTY US EQUITY	Coty Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001437_CR_AIRB	TVRMNZKRGA8LPW6XPG60					Cox Enterprises Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001438_CR_AIRB	RPPGGRL1J75WGF2DFO04		PA3337938		CCK US Equity	Crown Americas LLC	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001439_CR_AIRB	ZUNI8PYC725B6H8JU438		IN1940624043		CMI UN Equity	Cummins Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001440_CR_AIRB	54BKK9OTCEWQ3YHPFM11				DHR US EQUITY	Danaher Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001441_CR_AIRB	PWFTNG3EI0Y73OXWDH08				DE US EQUITY	Deere & Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001442_CR_AIRB	3E70L4WYANTJWWIPHC81				DELL US EQUITY	Dell Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001443_CR_AIRB	Q2CCMS6R0AS67HJMBN42				DAL US EQUITY	Delta Air Lines Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001444_CR_AIRB	549300423488KR3ZPN35		DE2155705		DVN US Equity	Devon Energy Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001445_CR_AIRB	F14FQJ2EEHW5VPYUHL14				DO US Equity	Diamond Offshore Drilling, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001446_CR_AIRB	549300Z1UGYT5725XB67		DE3535468		DTV TQ Equity	DIRECTV Holdings LLC	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001447_CR_AIRB	ILUL7B6Z54MRYCF6H308				D US EQUITY	Dominion Resources Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001448_CR_AIRB	549300FMC2ALGA7N9E80		DE0412823		DOV UN Equity	Dover Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001449_CR_AIRB	ZQUIP1CSZO81XRBSOU78				DOW US EQUITY	Dow Chemical Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001450_CR_AIRB	549300IX8SD6XXD71178				DTE US EQUITY	DTE Energy Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001451_CR_AIRB	FDPVHDGJ1IQZFK9KH630		DE2345566		EMN UN Equity	Eastman Chemical Company	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001452_CR_AIRB	0NZWDMRCE180888QQE14				ETN US EQUITY	Eaton Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001453_CR_AIRB	OML71K8X303XQONU6T67		DE2871352		EBAY US Equity	eBay Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001454_CR_AIRB	FRDRIPF3EKNDJ2CQJL29				LLY US EQUITY	Eli Lilly & Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001455_CR_AIRB	FGLT0EWZSUBRRITFOA30				EMR UN Equity	Emerson Electric Co.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001456_CR_AIRB	GHFPUH0OZ5JLGJXWCO16				ESV UN Equity	ENSCO International Incorporated	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001457_CR_AIRB	4XM3TW50JUL5LG8BNC79				ETR US EQUITY	Entergy Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001458_CR_AIRB	549300EVUN2BTLJ3GT74		DE2911438		EQIX US Equity	Equinix, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001459_CR_AIRB	549300RO2XES74KQGG63				XLS US EQUITY	Exelis Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001460_CR_AIRB	3SOUA6IRML7435B56G12				EXC US EQUITY	Exelon Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001461_CR_AIRB	C17MUJI4USF3V0NJ1H64		WA60197 5803		EXPE UW Equity	Expedia, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001462_CR_AIRB	J3WHBG0MTS7O8ZVMDC91		NJ379 3794100		XOM US Equity	Exxon Mobil Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001463_CR_AIRB	549300E707U7WNPZN687				FDX US EQUITY	FedEx Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001464_CR_AIRB	6WQI0GK1PRFVBA061U48		GA01105 97		FIS UN Equity	Fidelity National Information Services, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001465_CR_AIRB	549300NPYMLM4NHTOF27					First Solar Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001466_CR_AIRB	549300SVYJ5666PQJH88		OH953140		FE US Equity	FirstEnergy Corp.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001467_CR_AIRB	6Y0GK87T6V7NJKZJVM41		NYCDRRCUS		FLS US Equity	Flowserve Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001468_CR_AIRB	CQ7WZ4NOFWT7FAE6Q943				FLR US EQUITY	Fluor Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001469_CR_AIRB	CKDHZ2X64EEBQCSP7013				FMC US Equity	FMC Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001470_CR_AIRB	EMQFUEY7DV1MVNKAUT87		DE3315658		FTI US Equity	FMC Technologies, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001471_CR_AIRB	2O5O5OY1HG0MQM4VUIC57				F US EQUITY	Ford Motor Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001472_CR_AIRB	2MNR4Q42DBL85U7RD221					Forest Oil Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001473_CR_AIRB	A0WMBJD47C49E2JJOM88		DE4594648		FRE GY Equity	Fresenius US Finance I Inc.	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001474_CR_AIRB	549300FNRIXIL156M704				0196414D US EQUITY	Gavilon LLC	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001475_CR_AIRB	9C1X8XOOTYY2FNYTVH06				GD US EQUITY	General Dynamics Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001476_CR_AIRB	3C7474T6CDKPR9K6YT90		NYCGECYUS		GNE FP Equity	General Electric Company	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001477_CR_AIRB	2TGYMUGJ08PO8X8L6150				GIS US Equity	General Mills, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001478_CR_AIRB	549300PDWRZX0BR28B12		DE4717789		GM UN Equity	General Motors Holdings LLC	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001479_CR_AIRB	L2EVHWFHVAQK72TMH265		DE4275413			Georgia-Pacific LLC	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001480_CR_AIRB	549300 2BI0S2ZQUY3437				GT US EQUITY	Goodyear Tire & Rubber Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001481_CR_AIRB	7ZW8QJWVPR4P1J1KQY45				GOOG US EQUITY	Google Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001482_CR_AIRB	ENYF8GB5SMQZ2 5S06U51		DE2681775		HAL UN Equity	Halliburton Company	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001483_CR_AIRB	KAO98FK89NPNNPQGUZ43		DE0497602		HSC US Equity	Harsco Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001484_CR_AIRB	549300NUB6D2R1ITYR45				HAS US Equity	Hasbro, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001485_CR_AIRB	549300PD0C69O J0NLB27				766481Z US EQUITY	Hertz Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001486_CR_AIRB	UASVRYNXNKI 7ULIGK870		DE0097017		AHC GB Equity	Hess Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001487_CR_AIRB	WHKXQACZ14C5XRO8LW03				HPQ US EQUITY	Hewlett-Packard Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001488_CR_AIRB	549300 3STKEZ2S0RNU91				HNZ US EQUITY	HJ Heinz Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001489_CR_AIRB	ISRPG12PN4EIEOEMW547		DE2061772		HON UN Equity	Honeywell International Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001490_CR_AIRB	KNX4USFCNGPY45LOCE31				4335 HK Equity	Intel Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001491_CR_AIRB	VGRQXHF3J8VDLUA7XE92				IBM US EQUITY	International Business Machines (IBM Corp)	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001492_CR_AIRB	F9HV8ZL85LRIQ6D60098		NVC7491-1980		IGT UN Equity	International Game Technology	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001493_CR_AIRB	824LMFJDH41EY779Q875				IP US EQUITY	International Paper Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001494_CR_AIRB	549300 8JOJ5VWTRC333					Interpublic Group of Cos	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001495_CR_AIRB	24F61SZD1 8II6ICG6S41					Itron Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001496_CR_AIRB	YB2O5TUONPB3W1X7WJ88				ITT US EQUITY	ITT Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001497_CR_AIRB	KD833U13JEIGETBW2749				JAH US EQUITY	Jarden Corp (fka Alltrista Corp)	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001498_CR_AIRB	549300XR6O4ACB0KLV08					JFB Firth Rixson, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001499_CR_AIRB	E0KSF7PFQ21 0NW18Z391				DE UN Equity	John Deere Capital Corporation	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001500_CR_AIRB	549300G0CFPGEF6X2043		NJ5106301000		JNJ GQ Equity	Johnson & Johnson	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001501_CR_AIRB	3LB2NG8VUULSCV2NO430				JCI US EQUITY	Johnson Controls Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001502_CR_AIRB	LONOZNOJYIBXOHXWD886				K US EQUITY	Kellogg Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001503_CR_AIRB	AGX0G2MXE54NFNNKCD28				KU1 US EQUITY	Kentucky Utilities Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001504_CR_AIRB	MP3J6QPYPGN75NVW2S34				KMB UN Equity	Kimberly-Clark Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001505_CR_AIRB	549300PDHUGWPWGOT525		DE2301470			Kinder Morgan Energy Partners, L.P.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001506_CR_AIRB	549300S158BXZWGOX572				3097Z US EQUITY	Koch Industries Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001507_CR_AIRB	549300JF6LPRTRJ0FH50				KSS UN Equity	Kohl's Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001508_CR_AIRB	V1BYR0MM295ZJFWYYS367				KRFT US EQUITY	Kraft Foods Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001509_CR_AIRB	GR3KVMWVCR54YWQNXU90		DE0933796		LTD GF Equity	L Brands, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001510_CR_AIRB					LINE US EQUITY	Linn Energy LLC	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001511_CR_AIRB	549300TB9BM9ZXJJNO78		DE4009151		LYV UN Equity	Live Nation Entertainment, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001512_CR_AIRB	DPRBOZP0K5RM2YE8UU08				LMT US EQUITY	Lockheed Martin Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001513_CR_AIRB	WAFCR4OKGSC504WU3E95		NC0087443		LOW UN Equity	Lowe's Companies, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001514_CR_AIRB	2RTSLGQ89VMY18RHX631					Manitowoc Co Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001515_CR_AIRB	1FRVQX2CRLGC1XLP5727		DE3395371		MRO US Equity	Marathon Oil Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001516_CR_AIRB	3BNYRYQHD39K4LCKQF12		DE4750998		MPC UN Equity	Marathon Petroleum Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001517_CR_AIRB	225YDZ14ZO8E1TXUSU86		DE2798413		MAR US Equity	Marriott International, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001518_CR_AIRB	549300731HKEO6GZBSS03				4614Z US EQUITY	Mars Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001519_CR_AIRB	549300XMP3KDCKJXIU47		DE0706226		MMC UN Equity	Marsh & McLennan Companies, Inc.	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001520_CR_AIRB	5GCSNMQXHEYA1JO8QN11		DE0585027		MAS US Equity	Masco Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001521_CR_AIRB	AR5L2ODV9HN37376R084		DE3390142		MA US Equity	MasterCard Incorporated	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001522_CR_AIRB	549300VELLG24KHTJ564		DE0673809		MAT US Equity	Mattel, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001523_CR_AIRB	UE2136O97NLB5BYP9H04				MCD US EQUITY	McDonald's Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001524_CR_AIRB	549300WZWOM80UCFSF54		DE2417015		MCK US Equity	McKesson Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001525_CR_AIRB	4DL8C98Z5G5IXZLH3578				MWV US Equity	MeadWestvaco Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001526_CR_AIRB	D56MRZY2INAN94ZONZ37				MDT US EQUITY	Medtronic Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001527_CR_AIRB	4YV9Y5M850BRK1RP0397				MRK US EQUITY	Merck & Co Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001528_CR_AIRB	INR2EJN1ERAN0W5ZP974		WA60041485		MSF NA Equity	Microsoft Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001529_CR_AIRB	549300731LBBH6ZCBE225				TAP US EQUITY	Molson Coors Brewing Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001530_CR_AIRB	549300DV9GIB88LZ5P30		VA05501796		KTF GF Equity	Mondelez International, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001531_CR_AIRB	NONUZEX43GHIPSVDD938		DE3174788		MON US Equity	Monsanto Company	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001532_CR_AIRB	6S552MUG6KGJVEBSEC55		DE0789650		MTLA GF Equity	Motorola Solutions, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001533_CR_AIRB	MOM4570XTJ5YYX7JKH83		DE2977161		NG/ LN Equity	National Grid USA	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001534_CR_AIRB	549300VSP3RIX7FGDZ51				NEM US EQUITY	Newmont Mining Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001535_CR_AIRB	UMI46YPGBLUE4VGNNT48				NEE UN Equity	NextEra Energy Capital Holdings, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001536_CR_AIRB	549300Z2ZSKKGUE3J147				NKE US EQUITY	Nike Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001537_CR_AIRB	ZHUWIE4VK4MIYES0UG62		IN2000033100151		NI UN Equity	NiSource Finance Corp.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001538_CR_AIRB	7D6DIUJ2QXTUJRFNNJA49		CAC1059173		7201 JT Equity	Nissan Motor Acceptance Corporation	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001539_CR_AIRB	02VFQXG2D1LR5ZH3K186				NBL UN Equity	Noble Energy, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001540_CR_AIRB	549300S3IZB5P35KNV16		WA1780711 38		JWN US Equity	Nordstrom, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001541_CR_AIRB	RIMU48P07456QXSO0R61				NOC US EQUITY	Northrop Grumman Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001542_CR_AIRB	6B6FQLPMMKB14LX6NY57					Novelis Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001543_CR_AIRB	549300GGJCRSI2TIEJ46				NUE UN Equity	Nucor Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001544_CR_AIRB	IM7X0T3ECJW4C1T7ON55				OXY US EQUITY	Occidental Petroleum	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001545_CR_AIRB	529900O6VBKYFQMQJX90		KvK 34311273 0000		OILT UD EQUITY	Oiltanking Finance B.V.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001546_CR_AIRB	HKUPACFHSSASQK8HLS17				OMC US EQUITY	Omnicom Group	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001547_CR_AIRB	1Z4GXXU7ZHVWFCD8TV52		DE2457805		ORCL* MM Equity	Oracle Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001548_CR_AIRB	549300TOPQ8NG4HGVK16					Owens Corning	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001549_CR_AIRB	PH3S12DWZBHHQKVYZ297		WA177005077		PCAR US Equity	PACCAR Financial Corp.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001550_CR_AIRB	KDTEY8BWE486KZ3CC07				PCAR US EQUITY	Paccar Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001551_CR_AIRB	SGY07Y7FNYBNLM6Z1M11		OR085297-86		BRK/A US Equity	PacifiCorp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001552_CR_AIRB	549300 2CONDB4N2HKI23				PH US EQUITY	Parker Hannifin Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001553_CR_AIRB	EJCO2581LNNVSKAR2JX59		DE2864939		BTU US Equity	Peabody Energy Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001554_CR_AIRB	FJSUNZKFNQ5YPJ5OT455		NC0198463		PEP SE Equity	PepsiCo, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001555_CR_AIRB	765LHXWGK1KXCLTPYQ30				PFE US EQUITY	Pfizer Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001556_CR_AIRB	8YQ2GSDWYZXO2EDN3511					PG&E Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001557_CR_AIRB	HL3H1H2BGXWVG3BSWR90		VA0670281-5		PM1 SE Equity	Philip Morris International Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001558_CR_AIRB	TWSEY0NEDUDCKS27AH81					Pinnacle West Capital Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001559_CR_AIRB	549300N2O26NW4ST6W55		DE0101728		PB1 US Equity	Pitney Bowes Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001560_CR_AIRB	5MRSWZYSSE4064ED3F25					Plains Exploration & Production Co LP	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001561_CR_AIRB	549300BKPEP01R3V6C59		PA284424		PPG UN Equity	PPG Industries, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001562_CR_AIRB	ZU69GUVJQGZ6Z1UOOO79				PX US EQUITY	Praxair Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001563_CR_AIRB	6S3X7J22E861RNTJSA74				3252Z US EQUITY	President & Fellows of Harvard College	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001564_CR_AIRB	2572IBTT8CCZW6AU4141				PG US EQUITY	Procter & Gamble Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001565_CR_AIRB	5PRBRS5FEH7NREC8OR45		NJ0100802453		PRU US Equity	Prudential Financial, Inc.	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001566_CR_AIRB	PUSS41EMO3E6XXNV3U28				PEG US EQUITY	Public Service Enterprise Group Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001567_CR_AIRB	123WA1MHY1GZXG2YDL90				PVH UN Equity	PVH Corp.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001568_CR_AIRB	8MCWUBXQ0WE04KMXBX50		DE2249088		DGX UN Equity	Quest Diagnostics Incorporated	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001569_CR_AIRB	HO1QNWM01XBZ0QSMMO20				RL UN Equity	Ralph Lauren Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001570_CR_AIRB	YR6K3WJN0KKLUPZSNL57		DE047 2015		RTN US Equity	Raytheon Company	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001571_CR_AIRB	NKNQHM6BLECKVOQP7O46				RSG US EQUITY	Republic Services Group	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001572_CR_AIRB	PQQ60KVT5SJX0ETQT497				RKT US Equity	Rock-Tenn Company	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001573_CR_AIRB	VH3R4HHBHH12O0EXZJ88				ROK US Equity	Rockwell Automation, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001574_CR_AIRB	549300LJXD867XMVE759				ROP UN Equity	Roper Industries, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001575_CR_AIRB	K2NEH8QNVW44JJWK7Z55		C-38863		RCL NO Equity	Royal Caribbean Cruises Ltd.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001576_CR_AIRB	549300TJCKW4BRXPJ474				RPM US Equity	RPM International Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001577_CR_AIRB	549300VXRTBPBK07QT94				039829 3Z US EQUITY	Ruby Pipeline LLC	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001578_CR_AIRB	ZXJ6Y2OSPZXIVGRILD15		FL590739250		R US Equity	Ryder System, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001579_CR_AIRB	549300NKZ6VCN5P3K723		DE2096948		SWY US Equity	Safeway Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001580_CR_AIRB	RLTHESQ0RNFQJWPBJN60		DE2258732		SGMS UW Equity	Scientific Games International, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001581_CR_AIRB	Q0M0CZB4YN6JZ65WX109				SEE US EQUITY	Sealed Air Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001582_CR_AIRB	PBBKGKLRK555C0Y4T545		CAC1991515		SRE US Equity	Sempra Energy	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001583_CR_AIRB	KAF673KJXD92C8KSLU49				SLGN US EQUITY	Silgan Holdings Inc [fka Silgan Corp]	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001584_CR_AIRB	MR92GTD0MJTTTTQDVG45		DE2360269			Simon Property Group, L.P.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001585_CR_AIRB	HHWAT5TDOYZMM26KKQ73				SNA US Equity	Snap-on Incorporated	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001586_CR_AIRB	549300FC3G3YU2FBZD92					Southern Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001587_CR_AIRB	EFWMP121W54QV9MGOP87		DE4116263		SWN US Equity	Southwestern Energy Company	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001588_CR_AIRB	P761FCI0CPOG2418JE10				SPW US Equity	SPX Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001589_CR_AIRB	549300DJ09SMTO561131				SWK US Equity	Stanley Black & Decker, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001590_CR_AIRB	XQM2JJNI1UL7642TU573				SPLS US Equity	Staples, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001591_CR_AIRB	549300Z1OSC4JTBU5137		MI148492		SYK US Equity	Stryker Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001592_CR_AIRB	549300TXO0707 64WUH65				SPWR US EQUITY	Sunpower Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001593_CR_AIRB	YF6ZV0M6AU4FY94MK914				SYMC US Equity	Symantec Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001594_CR_AIRB	5RGWIFLMGH3YS7KW1652				SYY US Equity	Sysco Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001595_CR_AIRB	8WDDFXB5T1Z6J0XC1L66				TGT US Equity	Target Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001596_CR_AIRB	6HL0C5LCIE4TN8UZHL06		DE2980513		TRP UN Equity	TC PipeLines, LP	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001597_CR_AIRB	UUL85LWXB4NGSWWXIQ25				TFX US Equity	Teleflex Incorporated	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001598_CR_AIRB	YAWJZJYEQ7M1SYMOS462		DE2106001		TEX UN Equity	Terex Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001599_CR_AIRB	CMTK1YBYNLPLIS3QU153				TSO US EQUITY	Tesoro Petroleum	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001600_CR_AIRB	549300VFZ8XJ9NUPU221					The Estee Lauder Companies	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001601_CR_AIRB	HCHV7422L5HDJZCRFL38		DE0558016		TMO US Equity	Thermo Fisher Scientific Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001602_CR_AIRB	KNG3XRAA0RHN9H620K76				TWX US EQUITY	Time Warner Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001603_CR_AIRB	B0135MLPFXZSE70AS573				TKR US EQUITY	Timken Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001604_CR_AIRB	549300V2JRLO5DIFGE82		DE3058821		DTE GF Equity	T-Mobile USA, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001605_CR_AIRB	R1JB4KXN77XFCXOQKV49		DE7324254		TRN US Equity	Trinity Industries, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001606_CR_AIRB	3NWOXBHJSQCX0SM5Z749		DE3589359		TRW US Equity	TRW Automotive Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001607_CR_AIRB	G8NWFN4YP7CR6FOP4886					Tupperware Brands Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001608_CR_AIRB	WD6L6041MNRW1JE49D58				TSN US Equity	Tyson Foods, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001609_CR_AIRB	MYF1DAS6G5WY7PRWCU78		DE0945814		ULVR LN Equity	Unilever Capital Corporation	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001610_CR_AIRB	K1OQBWM7XEOO08LDNP29		DE0890080		UAL UN Equity	United Airlines, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001611_CR_AIRB	D01LMJZU09ULLNCY6Z23				UPS US EQUITY	United Parcel Service Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001612_CR_AIRB	JNLUVFYJT1OZSIQ24U47				X UN Equity	United States Steel Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001613_CR_AIRB	I07WOS4YJ0N7YRFE7309				UTX US EQUITY	United Technologies Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001614_CR_AIRB	549300VSXHFQVR770L55		DE4426189			Univar Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001615_CR_AIRB	549300BZXZ66F6DTIF20		VA0016487-1		UVV US Equity	Universal Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001617_CR_AIRB	KOO0397YRO83WY5MGD97				VRX CT Equity	Valeant Pharmaceuticals International	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001618_CR_AIRB	549300XTO5VR8SKV1V74				VLO US EQUITY	Valero Energy Corp	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001619_CR_AIRB	2572QS2UO2OESLG6Y829				VZ US EQUITY	Verizon Communications Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001620_CR_AIRB	CWAJJ9DJ5Z7P057HV541				VFC US EQUITY	VF Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001621_CR_AIRB	X0ST5BPF0CZG9FE5OV61				VIA US EQUITY	Viacom Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001623_CR_AIRB	CQKUMNNZVDJLRYV2PT43					Virginia Electric & Power Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001624_CR_AIRB	549300JZ4OKEHW3DPJ59				V US Equity	Visa Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001625_CR_AIRB	549300BMOJ05INE4YK86		DE2669712			Vornado Realty L.P.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001626_CR_AIRB	549300UUPJ2NXDB68M19		DE0911551			VW Credit, Inc.	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001627_CR_AIRB	Y87794H0US1R65VBXU25				WMT US EQUITY	Wal-Mart Stores Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001628_CR_AIRB	7260JQNI6SCF9FIV2392				DIS US EQUITY	Walt Disney Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001629_CR_AIRB	IQN3XTJNANI73KWRED03					Walter Energy Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001630_CR_AIRB	549300YX8JID70NFS41				WM US EQUITY	Waste Management	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001631_CR_AIRB	3CYEJKBUJZO3UW777J80		DE3797582			WEA Finance LLC	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001632_CR_AIRB	WHENKOULSSK7WUM60H03				WHR US EQUITY	Whirlpool Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001633_CR_AIRB	D3W7PCXCBRQLL17DZ313					World Fuel Services Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001634_CR_AIRB	T4VNTWMFQ7JQB65L7T35		DE3664441		WYN UN Equity	Wyndham Worldwide Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001635_CR_AIRB	LGJNMI9GH8XIDG5RCM61		MN37-AA		XEL US Equity	Xcel Energy Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001636_CR_AIRB	4KF48RN45X1OO8UBLY20				XRX UN Equity	Xerox Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001637_CR_AIRB	6EY4K7ZMF9UX1CU6KC79				XIX GF Equity	Xilinx, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001638_CR_AIRB	549300DF5MV96DRYLQ48				XYL US EQUITY	Xylem Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001639_CR_AIRB	2P2YLDVPES3BXQ1FRB91		DE3343799		ZMH US Equity	Zimmer Holdings, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001640_CR_AIRB	549300HD9Q1LOC9KLJ48				ZTS UN Equity	Zoetis Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001641_CR_AIRB	5493007CO5W5OBFG7L21					RETAIL ESTATES NV	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001642_CR_AIRB	549300QSUNKAEBMYJR16					RAVAGO S.A.	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001643_CR_AIRB	549300O3SGMD4K45DN61			BE0404621642		ALCATEL-LUCENT BELL	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001644_CR_AIRB	549300311I9XW7PCY637			BE0403992231		Atlas Copco Airpower	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001645_CR_AIRB	549300PR82EONF1NKE18			BE0473566965		BELFIMA	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001646_CR_AIRB	549300UOBXCS79E82606			BE0404535431		Belgische Scheepvaartmaatschappij-Compagnie Maritime Belge	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001647_CR_AIRB	549300VSM2RG55U2QU15			BE0400853488		BRUSSELS AIRLINES	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001648_CR_AIRB	549307ZLRNTTT9B6384					Carrefour Finance SA	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001649_CR_AIRB	529900P0HVIO92I8AU52			BE0422362447		COCKERILL MAINTENANCE & INGENIERIE	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001650_CR_AIRB	549300WVVXR1GOHG0E16			BE0425702910		COFELY FABRICOM sa	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001651_CR_AIRB	5493003N7PPOYDZIIG90			BE0400464795		COMPAGNIE D'ENTREPRISES CFE - AANNEMINGSMAATSCHAPPIJ CFE	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001652_CR_AIRB	5299009GDDJ20VCTA286			BE0404411707		CONTINENTAL BENELUX	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001653_CR_AIRB	549300NF0JB6QSGBSV95			BE0413572663		DELDO AUTOBANDEN	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001654_CR_AIRB	549300KT827RUL680A73			BE0428741087		D'IETEREN Treasury	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001655_CR_AIRB	5493000G720YN71E2S86			BE0435305514		DREDGING INTERNATIONAL	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001656_CR_AIRB	529900YOYR5FW12UBJ80			BE0471811661		EDF Luminus	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001657_CR_AIRB	549300F203XBWYK45D98			BE0411515075		Emmaüs vzw	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001658_CR_AIRB	529900T3V512W5JEJF78			BE0406183144		Evonik Degussa Antwerpen	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001659_CR_AIRB	5493006GOR72R0ZYBN98			BE0860409202		EXMAR	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001660_CR_AIRB	529900T1WX2UW1WNHC16			BE0402954628		FLUXYS BELGIUM	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001661_CR_AIRB	529900RL1B6NSLKU7P45			BE0821382439		FLUXYS FINANCE	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001662_CR_AIRB	549300EL1OTYCHBFUV17			BE0442100363		GDF SUEZ CC SCRL	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001663_CR_AIRB	549300AS6JDY8GAUB274			BE0831958211		GDF SUEZ ENERGY MANAGEMENT TRADING	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001664_CR_AIRB	6IM6CQKADLNCQGUEU352			BE0439255986		GEMS Services SA/NV	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001665_CR_AIRB	549300UFHGFY5IOON989			BE0220324117		Gimv	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001666_CR_AIRB	549300 4EAZQ20FYJKT70			BE0438202052		greif services belgium	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001667_CR_AIRB	529900 4FBX5DGG463D98			BE0430060188		HERAEUS ELECTRO - NITE INTERNATIONAL	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001668_CR_AIRB	549300 2TTO3072KC6L60			BE0402220594		Hewlett - Packard Belgium	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001669_CR_AIRB	549300 V127GGJFIOCP26			BE0440113348		INTERNATIONAL FINANCE CENTER CFE	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001670_CR_AIRB	549300 2RVRZ1S3CPUI26			BE0428750985		ION BEAM APPLICATIONS S.A	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001671_CR_AIRB	549300 73JZQL85NE3817			BE0222343301		IVERLEK	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001672_CR_AIRB	549300 YEC7519H8CBF72			BE0473587751		J.C. General Services CVBA	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001673_CR_AIRB	549300 U0BLKP6Y8LPX16			BE0404778426		Katoen Natie	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001674_CR_AIRB	529900 X1VAF3IXDZJ071					LE PEIGNE	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001675_CR_AIRB	549300 ROPVHSEKEMW107			BE0807049797		LOCORAIL	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001676_CR_AIRB	549300 L6DOLPEQSOI005			BE0405580655		MATEXI afkorting van MAATSCHAPPIJ TOT EXPLOITATIE IMMOBILIEN	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001677_CR_AIRB	549300 7JS0ZHJVBUWP18			BE0456810810		MOBISTAR	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001678_CR_AIRB	549300 V3ES7BVGYNRZ58			BE0413630071		N.V BESIX S.A	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001679_CR_AIRB	529900 P78BT1RIJYWY69			BE0458885719		NUTRECO CAPITAL	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001680_CR_AIRB	549300 XHGK09MEWMOL68			BE0419457296		Ontex bvba	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001681_CR_AIRB	5299009CBE6VJXABZS81			BE0436410522		RAFFINERIE TIRLEMONTOISE - TIENSE SUIKERRAFFINADERERIJ	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001682_CR_AIRB	529900 P4SONA6KVTRT86			BE0428343981		RECTICEL INTERNATIONAL SERVICES	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001683_CR_AIRB	529900 LK4T42CNH2U882			BE0434475767		S.B. MANAGEMENT AND SERVICES	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001684_CR_AIRB	529900 FTYUE9QOXMU884			BE0434284638		SAINT-GOBAIN BENELUX	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001685_CR_AIRB	549300 CCKFF44A550J72			BE0400747580		SARENS	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001686_CR_AIRB	549300 JTFH1WHCEMIN40			BE0407139583		SD WORX	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001687_CR_AIRB	HB7FFAZI0OMZ8PP8OE26			BE0413330856		Society for Worldwide Interbank Financial Telecommunication	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001688_CR_AIRB	213800IS5GA1OZ8RBM85			BE0473416418		TELENET nv	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001689_CR_AIRB	529900R7MYQQO8CHR962			BE0403063902		TOTAL BELGIUM	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001690_CR_AIRB	5299003N2SCVNU16O909			BE0403079441		Total Petrochemicals & Refining SA/NV	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001691_CR_AIRB	549300ZSTW3D1UXOXY91			BE0412639681		TRACTEBEL ENGINEERING sa	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001693_CR_AIRB	549300J5X4E65PJHE355			BE0464538245		VPK SERVICES	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001694_CR_AIRB	5493002MUOV04NSPT571	2796756-1				RBC INVESTOR SERVICES TRUST	CA	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001695_CR_AIRB	549300G6ZUFBJVLAJQ46					MERCURIA ENERGY TRADING SA	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001696_CR_AIRB	5299009K1FNARYDEC72					RENAULT FINANCE SA	CH	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001697_CR_AIRB	549300WZRVQERM819Z90	1141987-6	CH0203923568 5			Schweizerische Rückversicherungs-Gesellschaft AG	CH	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001698_CR_AIRB	529900I31Q7PCTSUSRW11	28208 23-9	HRB40498			LBBW Dublin Management GmbH	DE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001699_CR_AIRB	529900GHE5268QPEOH13	2537992-6	HRB106727			LIDL IRELAND GMBH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001700_CR_AIRB	529900USFSZYPS075O24	11448 38-8	HRB3790			VOLKSWAGEN FINANCIAL SERVICES AG	DE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001701_CR_AIRB	549300Y5BJOTCMUYT658					ARCELORMITTAL TREASURY SNC	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001702_CR_AIRB	969500KY4MRVCLM9HE48					EDF ENERGIES NOUVELLES	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001703_CR_AIRB	529900QI55ZLJVCMPA71					TOTAL CAPITAL	FR	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001704_CR_AIRB	2138006E2VG89XLORJ06		02366682			YORKSHIRE WATER SERVICES LIMITED	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001705_CR_AIRB	549300BPQYQ838KE1X51					UNIPEC ASIA COMPANY LIMITED	HK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001706_CR_AIRB	2138005KZTSE2L1BIJ69					THAMES WATER UTILITIES CAYMAN FINANCE LIMITED	KY	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001707_CR_AIRB	0YQH6LCEF474UTUV4B96		KvK 34313428 0000			ENEL FINANCE INTERNATIONAL N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001708_CR_AIRB	4ME66GO1Q4T87C52WS37		KvK 33134831 0000			GENERAL ELECTRIC INTERNATIONAL INC	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001709_CR_AIRB					1310Z AR Equity	Argentina	AR	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001710_CR_AIRB					1525Z AU Equity	Australia	AU	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001711_CR_AIRB					1480Z AV Equity	Austria	AT	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001712_CR_AIRB					4388 6Z BD Equity	Bangladesh	BD	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
GG_0001713_CR_AIRB					111136Z BB Equity	Belgium	BE	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001714_CR_AIRB					1323Z BZ Equity	Brazil	BR	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001715_CR_AIRB					129225Z BU Equity	Bulgaria	BG	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001716_CR_AIRB					80710Z CN Equity	Canada	CA	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001717_CR_AIRB					45793Z CI Equity	Chile	CL	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001718_CR_AIRB					PRCH CH Equity	China	CN	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001719_CR_AIRB					1153Z CB Equity	Colombia	CO	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001720_CR_AIRB					1040Z CP Equity	Czech Republic	CZ	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001721_CR_AIRB					1271Z DC Equity	Denmark	DK	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001722_CR_AIRB					1083Z EY Equity	Egypt	EG	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001723_CR_AIRB					1000Z ET Equity	Estonia	EE	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001724_CR_AIRB					1306Z FH Equity	Finland	FI	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001725_CR_AIRB					223727Z FP Equity	France	FR	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001726_CR_AIRB					3413Z GR Equity	Germany	DE	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001727_CR_AIRB					1004Z GA Equity	Greece	GR	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001728_CR_AIRB					1182Z HB Equity	Hungary	HU	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001729_CR_AIRB					1504Z IN Equity	India	IN	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001730_CR_AIRB					1133Z IJ Equity	Indonesia	ID	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001731_CR_AIRB					1266Z ID Equity	Ireland	IE	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001732_CR_AIRB					334394 3Z IT Equity	Israel	IL	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001733_CR_AIRB					2103Z IM Equity	Italy	IT	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001734_CR_AIRB					JAPZ JP Equity	Japan	JP	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001735_CR_AIRB					1001Z KN Equity	Kenya	KE	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
GG_0001736_CR_AIRB					334460 6Z LR Equity	Latvia	LV	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001737_CR_AIRB					1092Z LH Equity	Lithuania	LT	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001738_CR_AIRB					1110Z LX Equity	Luxembourg	LU	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001739_CR_AIRB					1124Z MK Equity	Malaysia	MY	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001740_CR_AIRB					5753Z US Equity	Malta	MT	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001741_CR_AIRB					1426Z MM Equity	Mexico	MX	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001742_CR_AIRB					1096Z MC Equity	Morocco	MA	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001743_CR_AIRB					1533Z NA Equity	Netherlands	NL	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001744_CR_AIRB					4644 3Z NZ Equity	New Zealand	NZ	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001745_CR_AIRB					1233Z NO Equity	Norway	NO	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001746_CR_AIRB					279 379Z PM Equity	Philippines	PH	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001747_CR_AIRB					1084Z PW Equity	Poland	PL	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001748_CR_AIRB					1174Z PL Equity	Portugal	PT	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001749_CR_AIRB					1089Z RO Equity	Romania	RO	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001750_CR_AIRB					4458Z RU Equity	Russia	RU	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001751_CR_AIRB					3344 642Z AB Equity	Saudi Arabia	SA	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001752_CR_AIRB					1545Z SP Equity	Singapore	SG	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001753_CR_AIRB					1023Z SK Equity	Slovakia	SK	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001754_CR_AIRB					1091Z SV Equity	Slovenia	SI	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001755_CR_AIRB					501 84Z SJ Equity	South Africa	ZA	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001756_CR_AIRB					ROKZ KS Equity	South Korea	KR	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001757_CR_AIRB					1841Z SM Equity	Spain	ES	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001758_CR_AIRB					204 283Z EK Equity	Sudan	SD	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
GG_0001759_CR_AIRB					1179Z SS Equity	Sweden	SE	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001760_CR_AIRB					344758Z SW Equity	Switzerland	CH	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001761_CR_AIRB					116657Z TT Equity	Taiwan	TW	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001762_CR_AIRB					1179Z TB Equity	Thailand	TH	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001763_CR_AIRB					114144Z T1 Equity	Turkey	TR	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001764_CR_AIRB					1089Z UZ Equity	Ukraine	UA	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001765_CR_AIRB					334469Z UH Equity	United Arab Emirates	AE	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001766_CR_AIRB					6152Z LN Equity	United Kingdom	GB	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001768_CR_AIRB					3352Z US Equity	United States	US	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001769_CR_AIRB					1069Z VC Equity	Venezuela	VE	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001770_CR_AIRB					231715Z VN Equity	Vietnam	VN	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001771_CR_AIRB	ZTMSNXROF84AHWJNKQ93					INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPMENT	US	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001772_CR_AIRB	QKL54NQY28TCDAI75F60					INTERNATIONAL FINANCE CORPORATION	US	Sovereign sample	General governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001773_CR_AIRB	BFXS5XCH7N0Y05NIXW11				353145Z NA EQUITY	ABN Amro	NL	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001774_CR_AIRB				CNE1000000Q43	1288 HK EQUITY	Agricultural Bank of China	CN	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001775_CR_AIRB	3U8WV1YX2VMUHH7Z1Q21			IE0000197834	ALBK ID EQUITY	ALLIED IRISH BANKS PLC	IE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001776_CR_AIRB	529900N55YRQC69CN08			GRS015013006	ALPHA GA EQUITY	Alpha Bank	GR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001777_CR_AIRB	JHE42UYNWWTJB8YTTU19			AU000000ANZ3	ANZ AU EQUITY	ANZ	AU	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001778_CR_AIRB	549300CTUU1RFXHQJE44			US0594603039	BBD US EQUITY	Banco Bradesco	BR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001779_CR_AIRB	JU1U6S0DG9YLT7N8ZV32			PTBCP0AM0007	BCP PL EQUITY	BANCO COMERCIAL PORTUGUÊS, SA (BCP OR MILLENNIUM BCP)	PT	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001780_CR_AIRB	QE0Q0253K88YAGNPE356			BRBBASACNOR3	BBAS3 BZ EQUITY	Banco Do Brasil	BR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001781_CR_AIRB	549300P8PDBB1LC0O96			IT0005002883	BP IM EQUITY	Banco Popolare	IT	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001782_CR_AIRB	9DJT3UXJIZJH4WXO774			US0605051046	BAC US EQUITY	Bank of America Corp.	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
1N_0001783_CR_AIRB	549300S3HGCFWVHYZX42			CNE1000001Z5	3988 HK EQUITY	Bank of China	CN	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001784_CR_AIRB				CNE100000205	3328 HK EQUITY	Bank of Communications	CN	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001785_CR_AIRB	CO6GC26LCGGRTUES1P55			HK0023000190	23 HK EQUITY	Bank of East Asia Ltd.	HK	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001786_CR_AIRB	Q2GQA2KF6XJ24W42G291			IE0030606259	BKIR ID EQUITY	BANK OF IRELAND	IE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001787_CR_AIRB	NQQ6HPCNCCU6TUTQYE16			CA0636711016	BMO CN EQUITY	Bank of Montreal	CA	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001788_CR_AIRB	WFLLPEPC7FZXENRZV188			US0640581007	BK US EQUITY	Bank of New York Mellon Corp.	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001789_CR_AIRB	L3I9ZG2KFGXZ61BMYR72			CA0641491075	BNS CN EQUITY	Bank of Nova Scotia	CA	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001790_CR_AIRB	549300685QG7DJS55M76			ES0113307021	BKIA SM EQUITY	Bankia	ES	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001791_CR_AIRB	VWMYAEQSTOPNV0SUGU82			ES0113679137	BKT SM EQUITY	BANKINTER	ES	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001792_CR_AIRB	G5GSEF7VJP5I7OUK5573			GB0031348658	BARC LN EQUITY	Barclays Plc	GB	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001794_CR_AIRB	VDYMYTQGZZ6DU0912C88	11031 65-5			BLGZ GR EQUITY	Bayerische Landesbank	DE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001795_CR_AIRB	K8MS7FD7N5Z2WQ51AZ71			ES0113211835	BBVA SM EQUITY	BBVA	ES	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001796_CR_AIRB	A5GWLFH3KM7YV2SFQL84				CBG BB EQUITY	Belfius (Ex-Dexia bank)	BE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001797_CR_AIRB	R0MUWSFPU8MPRO8K5P83			FR0000131104	BNP FP EQUITY	BNP Paribas	FR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001798_CR_AIRB	9695005MSX1OYEMGDF46				3692594z fp equity	BPCE	FR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001799_CR_AIRB	7CUNS533WID6K7DGFI87			ES0140609019	CABK SM EQUITY	CaixaBank	ES	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001800_CR_AIRB	2IGI19DL77OX0HC1ZE78			CA1360691010	CM CN EQUITY	Canadian Imperial Bank of Commerce	CA	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001801_CR_AIRB				CNE1000001Q4	998 HK EQUITY	China CITIC Bank	CN	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001802_CR_AIRB	549300IKQW6DM7KEDR62			CNE1000002H1	939 HK EQUITY	China Construction	CN	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001803_CR_AIRB				CNE100000SL4	601818 CH EQUITY	China Everbright Bank	CN	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001804_CR_AIRB	549300MKO5B60FFIHF58			CNE1000002M1	3968 HK EQUITY	China Merchants Bank	CN	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001805_CR_AIRB	549300HBUGSQD1VCXG94			CNE1000001F9	1988 HK EQUITY	China Minsheng Banking Corp., Ltd.	CN	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001806_CR_AIRB	6SHGI4ZSSLCXXQSBB395			US1729674242	C US EQUITY	Citigroup	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
1N_0001807_CR_AIRB	851WYGNLUQLFZBSYGB56	110613 9-7		DE000CBK1001	CBK GY EQUITY	Commerzbank	DE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001808_CR_AIRB	MSFSBD3QN1GSN7Q6C537			AU000000CBA7	CBA AU EQUITY	Commonwealth	AU	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001809_CR_AIRB	969500TJ5KRTCJQWXH05			FR0000045072	ACA FP EQUITY	Crédit Agricole	FR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001810_CR_AIRB	9695000CG7B84NLR5984				CMUT FP EQUITY	Crédit Mutuel	FR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001811_CR_AIRB	ANGGYXNX0JLX3X63JN86			CH0012138530	CSGN VX EQUITY	Credit Suisse	CH	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001812_CR_AIRB	MAES062Z21O4RZ2U7M96			DK0010274414	DANSKE DC EQUITY	Danske Bank	DK	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001813_CR_AIRB	7LTWFZYICNSX8D621K86	110698 9-5		DE0005140008	DBK GY EQUITY	Deutsche Bank	DE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001814_CR_AIRB	549300GKFG0RYRRQ1414			NO0010031479	DNB NO EQUITY	DNB NOR	NO	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001815_CR_AIRB	529900HNOAA1KXQJUQ27	110704 1-4		DE0008343104	DGBK GR EQUITY	DZ BANK AG Deutsche Zentral-Genossenschaftsbank	DE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001816_CR_AIRB	JEUVK5RWVJEN8W0C9M24			GRS323003004	EUROB GA EQUITY	EFG EUROBANK ERGASIAS	GR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001817_CR_AIRB	PQOH26KWDF7CG10L6792			AT0000652011	EBS AV EQUITY	Erste Group Bank AG	AT	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001818_CR_AIRB	549300GGF3CSCT55UT61			PTBES0AM0007	BES PL EQUITY	ESPÍRITO SANTO FINANCIAL GROUP, SA (ESFG)	PT	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001819_CR_AIRB	THRNG6BD57P9QWTQLG42			US3167731005	FITB US EQUITY	Fifth Third Bancorp	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001820_CR_AIRB	784F5XWPLTWKTBV3E584			US38141G1040	GS US EQUITY	Goldman Sachs Group	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001821_CR_AIRB	MLU0ZO3ML4LN2LL2TL39			GB0005405286	HSBA LN EQUITY	HSBC Holdings	GB	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001823_CR_AIRB				CNE000001QZ7	601166 CH EQUITY	Industrial Bank of China	CN	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001824_CR_AIRB	549300ZERZU2K9PZDL40			CNE1000003G1	1398 HK EQUITY	Industrial Commercial Bank of China	CN	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001825_CR_AIRB	3TK20IVIUJ8J3ZU0QE75			NL0000303600	INGA NA EQUITY	ING	NL	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001826_CR_AIRB	2W8N8UU78PMDQKZENC08			IT0000072618	ISP IM EQUITY	Intesa	IT	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001827_CR_AIRB	635400DTNHVYGZODKQ93				ILOA ID EQUITY	Permanent TSB Group Holdings Plc	IE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001828_CR_AIRB	BZO2P8KHO2O10H5QQ663			BRITUBACNPR1	ITUB4 BZ EQUITY	Itaú Unibanco Holding	BR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001829_CR_AIRB	8I5DZWZKVSZI1NUHU748			US46625H1005	JPM US EQUITY	JPMorgan Chase & Co.	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001830_CR_AIRB	3M5E1GQGKL17HI6CPN30			DK0010307958	JYSK DC EQUITY	Jyske Bank	DK	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
1N_0001831_CR_AIRB	213800X3Q9LSAKRUWY91			BE0003565737	KBC BB EQUITY	KBC	BE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001832_CR_AIRB	549300XXMOJSIW8P4769			KR7060000007	060000 KS EQUITY	Kookmin Bank	KR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001833_CR_AIRB	B81CK4ES13472RHJ606	1001144-3			2525Z GR EQUITY	Landesbank Baden-Württemberg	DE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001834_CR_AIRB	549300PPXHEU2JF0AM85			GB0008706128	LLOY LN EQUITY	Lloyds Banking Group	GB	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001836_CR_AIRB	4ZHCHI4KYZG2WVRT8631			AU000000MQG1	MQG AU EQUITY	Macquarie	AU	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001837_CR_AIRB	PSNL1 9R2RXX5U3QWHI44	1012492	343508	IT0000062957	mb im equity	Mediobanca SpA	IT	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001838_CR_AIRB				JP3902900004	8306 JP EQUITY	Mitsubishi UFJ Financial Group	JP	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001839_CR_AIRB	RB0PEZSDGCO3JS6CEU02			JP3885780001	8411 JP EQUITY	Mizuho Financial Group	JP	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001840_CR_AIRB	J4CP7MHCXR8DAQMKIL78			IT0001334587	BMPS IM EQUITY	Monte Dei Paschi	IT	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001841_CR_AIRB	IGJSJL3JD5P30I6NJZ34			US6174464486	MS US EQUITY	Morgan Stanley	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001842_CR_AIRB	F8SB4JFBSYQFRQEH3Z21			AU000000NAB4	NAB AU EQUITY	National Australia Bank	AU	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001843_CR_AIRB	549300XFX12G42QIKN82				0916972D LN EQUITY	Nationwide Building Society	GB	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001845_CR_AIRB	549300B3CEAHYG7K8164			JP3762600009	8604 JP EQUITY	Nomura Holdings	JP	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001846_CR_AIRB	D5NHJHQ2B9X5N6OUJ1236	1124864-8			2531Z GR EQUITY	Norddeutsche Landesbank	DE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001847_CR_AIRB	6SCPQ280AIY8EP3XFW53			SE0000427361	NDA SS EQUITY	Nordea	SE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001848_CR_AIRB	549300GLF98S992BC502			US6658591044	NTRS US EQUITY	Northern Trust Corp.	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001849_CR_AIRB	743700B5WFBOIEFY714					OP Osuuskunta	FI	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001850_CR_AIRB	CFGNEKW0P8842LEUIA51			US6934751057	PNC US EQUITY	PNC Financial Services Group	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001851_CR_AIRB	DG3RU1DBUFHT4ZF9WN62				682055Z NA EQUITY	Rabobank	NL	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001852_CR_AIRB	EVOYOND2GGP3UHGGE885			AT0000606306	RBI AV EQUITY	Raiffeisen Zentralbank Österreich AG	AT	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001853_CR_AIRB	ES7IP3U3RHGC71XBU11			CA7800871021	RY CN EQUITY	Royal Bank of Canada	CA	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001854_CR_AIRB	2138005O9XJIJN4JPN90			GB00B7T77214	RBS LN EQUITY	Royal Bank of Scotland	GB	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001856_CR_AIRB	549300QMFDDMYWIAM13			ES0113900J37	SAN SM EQUITY	Santander	ES	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
1N_0001857_CR_AIRB	549300WE6TAF5EEWQS81			RU0009029540	SBER RX EQUITY	Sberbank	RU	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001858_CR_AIRB	F3JS33DE16XQ4ZBPTN86			SE0000148884	SEBA SS EQUITY	SEB	SE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001859_CR_AIRB				CNE000001 1B7	600000 CH EQUITY	Shanghai Pudong Development Bank	CN	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001860_CR_AIRB	O2RNE8IBXP4R0TD8PU41			FR0000130809	GLE FP EQUITY	Société Générale	FR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001861_CR_AIRB	U4LOSYZ7YG4W355F2G91			GB0004082847	STAN LN EQUITY	Standard Chartered Group	GB	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001863_CR_AIRB	549300 1JZ37UBBZF6L49			INE062A01012	SBIN IN EQUITY	State Bank of India	IN	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001864_CR_AIRB	549300ZFEEJ2IP5VME73			US8574771031	STT US EQUITY	State Street Corp	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001865_CR_AIRB				JP3890350006	8316 JP EQUITY	Sumitomo Mitsui Financial Group	JP	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001866_CR_AIRB	7E1PDLWIJL6TS0BS1G03			US8679141031	STI US EQUITY	SunTrust Banks Inc.	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001867_CR_AIRB	NHBDILHZTYCNBV5UYZ31			SE0000193120	SHBA SS EQUITY	Svenska Handelsbanken	SE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001868_CR_AIRB	M312WZV08Y7LYUC71685			SE0000242455	SWEDA SS EQUITY	Swedbank	SE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001869_CR_AIRB	GP5DT10VX1QRQUKVBK64			DK0010311471	SYDB DC EQUITY	Sydbank	DK	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001870_CR_AIRB					NORZ JP EQUITY	The Norinchukin Bank	JP	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001871_CR_AIRB	PT3QB789TSUIDF371261			CA8911605092	TD CN EQUITY	Toronto-Dominion Bank	CA	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001872_CR_AIRB	N1GZ7BBF3NP8GI976H15			US9029733048	USB US EQUITY	U.S. Bancorp	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001873_CR_AIRB	81560097964CBDAED282				UBI IM EQUITY	UBI Banca	IT	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001874_CR_AIRB	BFM8T61CT2L1QCEMIK50				UBSN VX EQUITY	UBS	CH	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001875_CR_AIRB	549300TRUWO2CD2G5692			IT0004781412	UCG IM EQUITY	Unicredit	IT	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001876_CR_AIRB	IO66REGK3RCBAMA8HR66			SG1M31001969	UOB SP EQUITY	United Overseas Bank Ltd.	SG	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001877_CR_AIRB				RU000A0JP5V6	VTBR RX EQUITY	VTB Bank	RU	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001878_CR_AIRB	PBLD0EJDB5FWOLXP3B76			US9497461015	WFC US EQUITY	Wells Fargo & Company	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001879_CR_AIRB	EN5TNI6CI43VEPAMHL14			AU000000WBC1	WBC AU EQUITY	Westpac	AU	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001880_CR_AIRB				KR7053000006	053000 ks equity	Woori Finance Holding	KR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
1N_0001881_CR_AIRB	2138002Y3WMK6RZS8H90					NATIONAL BANK OF ABU DHABI	AE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001882_CR_AIRB	A6NZLYKYN1UV7VVGFX65			BE0404453574		Argenta Spaarbank NV/SA	BE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001883_CR_AIRB	529900WPR59SSV2AOJ29			BE0414392710		BNP Paribas Fortis Factor	BE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001884_CR_AIRB	KGCEPHLVVKVRZYO1T647			BE0403199702		BNP PARIBAS FORTIS SA/NV	BE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001885_CR_AIRB	549300OZ46BRLZ8Y6F65			BE0429875591		Euroclear Bank SA/NV	BE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001886_CR_AIRB	JLS56RAMYQZECFUF2G44			BE0403200393		ING BELGIUM SA/NV	BE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001887_CR_AIRB	5493008QOCP58OLEN998			BE0404453475		Investar	BE	Institutions sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001888_CR_AIRB	6B2PBRV1FCJDMR45RZ53			BE0462920226		KBC BANK NV	BE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001889_CR_AIRB	Q5BP2UEQ48R75BOTCB92					Ceskoslovenska obchodni banka as	CZ	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001890_CR_AIRB	KR6LSKV3BTSJRD41IF75	29001 64-1	64948242			UNICREDIT CZ/SK PRA	CZ	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001891_CR_AIRB	2ZCNRR8UK83OBTEK2170	1103210-9	HRB42148			Unicredit Bank AG	DE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001892_CR_AIRB	529900GJD3OQLRZCKW37	11347 92-9	HRB1819			VOLKSWAGEN BANK GMBH	DE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001893_CR_AIRB	CXW2O4H2U3MBVXMY1773					NORDEA BANK FINLAND PLC	FI	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001894_CR_AIRB	969500VHCVGOH0RM3X42					AXA CORPORATE SOLUTIONS ASSURANCE	FR	Institutions sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001895_CR_AIRB	549300WCGB70D06XZS54					BNP Paribas Securities Services	FR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001896_CR_AIRB	1VUV7VQFKUOQSJ21A208					CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK	FR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001897_CR_AIRB	F4G136OIPBYND1F41110					DEXIA CREDIT LOCAL	FR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001898_CR_AIRB	KX1WK48MPD4Y2NCUIZ63					NATIXIS SA	FR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001899_CR_AIRB	QP3XKRKS0CX2T3O07L95		02857033			CARGILL GLOBAL FUNDING PLC	GB	Institutions sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001900_CR_AIRB	549300ZT0RVWCG8T4L55		03196171			CLERICAL MEDICAL INVESTMENT GROUP LTD	GB	Institutions sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001901_CR_AIRB	TXDSU46SXBWIGJ8G8E98		00995939			RBC EUROPE	GB	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001902_CR_AIRB	0LC1OXN013FUKQASJB58	14660 50-0				ROYAL BANK OF CANADA (CHANNEL ISLAND) LIMITED	GG	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001903_CR_AIRB	2HI3YI5320L3RW6NJ957	11166 58-4				THE HONGKONG AND SHA	HK	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
1N_0001904_CR_AIRB	N1FBED5J41VKZLO2475				3445100ZJD Equity	CITIBANK EUROPE PLC	IE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001905_CR_AIRB	HRRVUBV0XN84YQZT6245			XS0227637500		DEPFA BANK PLC-DUBLIN HEAD OFFICE	IE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001906_CR_AIRB	EQYXK86SF381Q21S3020				3459384Z LN Equity	MERRILL LYNCH INTERNATIONAL BANK LIMITED	IE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001907_CR_AIRB	549300F99IL9YJDWH369	1105105-9				HSBC BANK MIDDLE EAST LIMITED	JE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001908_CR_AIRB	C3GTMMZJHMY46P4OIX74	1123361-6	0199010088846			THE BANK OF TOKYO-MITSUBISHI UFJ LTD-TOKYO HEAD OFFICE	JP	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001909_CR_AIRB	549300OL514RA0SXJJ44		B9248			CLEARSTREAM BANKING S.A.	LU	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001910_CR_AIRB	549300G6YXS1U5GIHE750					European Investment Bank	LU	Institutions sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001911_CR_AIRB	549300X34UUBDEUL1Z91				XHB GR EQUITY	HSBC BANK MALTA PLC	MT	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001912_CR_AIRB	G8ZTNESVNKW4NN761W05		KvK 33170459 0000			ABN AMRO CLEARING BANK NV	NL	Institutions sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001913_CR_AIRB	X3CZP3CK64YBHON11E12		KvK 33002587 1594			THE ROYAL BANK OF SCOTLAND NV-AMSTERDAM HEAD OFFICE	NL	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001914_CR_AIRB	HZSN7FQBPO5IEWYIGC72					ANZ BANK NEW ZEALAND LTD-AUCKLAND HEAD OFFICE	NZ	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001915_CR_AIRB	549300441PULMORCKB765					SAUDI ARABIAN MONETARY AGENCY	SA	Institutions sample	Central banks	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001916_CR_AIRB	CWZ8NZDH5SKY12Q4U531					Citibank AS	TR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001917_CR_AIRB	B4TYDEB6GKMZO031MB27					Bank of America NA	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001918_CR_AIRB	HPFHU0OQ28E4N0NFVK49					BANK OF NEW YORK MELLON	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001919_CR_AIRB	E57ODZWZ7FF32TWEFA76					Citibank NA	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001920_CR_AIRB	7H6GLXDRUGQFU57RNE97		KvK 33278302 0000			JPMorgan Chase Bank N	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001921_CR_AIRB	571474TGEMMWANRLN572	1203023-5				STATE STREET BANK AND TRUST COMPANY BOSTON - MASSACHUSETTS	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000001_CC_FIRB		1040	58237v		0296104D AV EQUITY	ALPINE Bau GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000002_CC_FIRB	529900SVO3GJ18GL5F14	8670870	310593f			AMAG Austria Metall AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000003_CC_FIRB	549300VZKC611R5U8G96	26972	50935f	AT0000730007	ANDR AV EQUITY	ANDRITZ AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000004_CC_FIRB	529900LMT1BYSE62EI88				LHA GF Equity	AUSTRIAN AIRLINES AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000005_CC_FIRB	5299004QD601B8U1HD44	131830	109445z			Austrian Gaming Industries GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000006_CC_FIRB	529900J7EWWGQ375D184	2410	53507m			AVL List GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000007_CC_FIRB		226424	580369			Bauunternehmung Granit Gesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000008_CC_FIRB		160431	89102h			BENE AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000009_CC_FIRB	529900ZAFSOBVFCKF263		319670d		045 6855 D AV EQUITY	Benteler International Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000010_CC_FIRB	5299000SY4448XU04857	847216	86959g			CAG Holding GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000011_CC_FIRB	5299003V84MVB5A3C324	5762600	231192p			CARBONES HOLDING GMBH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000012_CC_FIRB	529900G8XM6H1XVZBJ73	67504	99639d			Casinos Austria Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000013_CC_FIRB	529900VN62L73X2OJX85	5200326	212163f			conwert Immobilien Invest SE	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000014_CC_FIRB		7161956	270027z			DCM DECOmetal GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000015_CC_FIRB		76350	67493f			dm drogerie markt GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000016_CC_FIRB	5299002NFQKOBT1E8569	3570614	156765m			DO & CO Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000017_CC_FIRB	5299004ARAOQMGTWC113	125709	70342w			Doppelmayr Seilbahnen GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000018_CC_FIRB	549300600U4XOVED1T359					OMV Gas Marketing & Trading GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000019_CC_FIRB	529900WJZJAEI0VBLP60					Egger Holzwerkstoffe GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000020_CC_FIRB	52990048A4N0S24VG982	159026	42973x			Eglo Leuchten GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000021_CC_FIRB	529900N8OA1GVSR5R946	30988	76532y			Energie AG Oberösterreich	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000022_CC_FIRB	529900BMPGUGAFYYAV45	6106	126805d			Energie Burgenland AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000023_CC_FIRB	529900W1D59A60HHYX13	2795493	145825z			Erber Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000024_CC_FIRB	529900P4JZBFEVNEAE60				EVN AV Equity	EVN AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000025_CC_FIRB		9907106	347483f			Felbermayr Holding GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000026_CC_FIRB	549300FQ2ILBH7DJ6145	1754530	42984m			Flughafen Wien Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000027_CC_FIRB	529900RJAN0LNMW7Q775	1312138	89381v			HABAU Hoch- und Tiefbaugesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000028_CC_FIRB	5299000X53SAWQMDFF06	581 14	26451z			Hofer Kommanditgesellschaft	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000029_CC_FIRB		1640348	47654f			Hyundai Import Gesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000030_CC_FIRB	529900RQJADHH91ABP14	2777363	144991y			Infineon Technologies Austria AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000031_CC_FIRB	529900DSSMPIR6R3GO43	130311	64543t			J. u. A. Frischeis Gesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000032_CC_FIRB	5299008ARRNJFPBNTM78	4155033	178368g			Kapsch BusinessCom AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000033_CC_FIRB	529900A9NX1TM65N4176	21369	99133i			KELAG-Kärntner Elektrizitäts-Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000034_CC_FIRB		1376136	94579m			Leiner Immobilien GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000035_CC_FIRB		25798	32725a			Leyrer + Graf Baugesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000036_CC_FIRB		1216520	106825x			Management Trust Holding Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000037_CC_FIRB	529900JYVV57QBKV9G11	1991078	35673k			MFC Commodities GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000038_CC_FIRB	529900WFARKZGRCQ8652					MONTANA TECH COMPONENTS GMBH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000039_CC_FIRB	213800CUWJ54846X6779	1760513	40450k			Montanwerke Brixlegg Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000040_CC_FIRB	529900UUANUJ60MNMX97		71396w		7716424Z AV EQUITY	ÖBB - Infrastruktur Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000041_CC_FIRB	529900UOHXZ1BIORCV04	6467385	248742y			ÖBB-Personenverkehr Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000042_CC_FIRB	529900B76VL5KG71J029	6515541	250198p			ÖBB-Postbus GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000043_CC_FIRB	529900UZY47TEIJNF978	6496644	249666g			ÖBB-Produktion Gesellschaft mbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000044_CC_FIRB	549300V62YJ9HTLR1486		93363z	AT0000743059	OMV AV EQUITY	OMV Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000045_CC_FIRB		3512231	154148p			Österreichische Bundesforste AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000046_CC_FIRB	529900IFAV83BX8O1O91	526819	33393h	AT0000758305	PAL AV EQUITY	PALFINGER AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000047_CC_FIRB		957313	115289v			QuadraCir AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000048_CC_FIRB	5299000HTNHA5ACH9N32	1074393	56247t		495680Z AV EQUITY	Red Bull GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000049_CC_FIRB	529900ENFTO28GS3KF76	1813722	78563i			Rohöl-Aufsuchungs Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000050_CC_FIRB	529900SU4ZMMSYUJ5G02	7113951	267218v			ROXCEL Handelsgesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000051_CC_FIRB	549300C4S664YT7T556	38229	51350s			Salzburg AG für Energie, Verkehr und Telekommunikation	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000052_CC_FIRB	549300XBCUMUR5CI0181					Sappi Papier Holding GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000053_CC_FIRB	5299002XAOMQWAIZMA51	271020	128056v			Schmid Industrieholding G.m.b.H.	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000054_CC_FIRB	529900217T5LVTQOGSU18	39594	60562m			Siemens Aktiengesellschaft Österreich	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000055_CC_FIRB	529900W1PPT0HC0V31					Steinhoff Europe AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000056_CC_FIRB	529900TYYSRJH2VJSP60	421065	88983h	AT0000000STR1	STR AV EQUITY	Strabag SE	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000057_CC_FIRB	529900BTWJ6SISLJ5854	5880980	235264b			SWARCO AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000058_CC_FIRB	529900SCL1LJL8PZNI48	501247	83175t			Swietelsky Baugesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000059_CC_FIRB	529900V54UV5XQUK5585		FN155563W		TKA AV Equity	Telekom Finanzmanagement GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000060_CC_FIRB	529900OOW8ELHOXWZP82				UN9 GS Equity	UNIQA Insurance Group AG	AT	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000061_CC_FIRB	549300IEXHQIB5POT565	3734340	162844b			VAMED ENGINEERING GmbH & CO KG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000062_CC_FIRB	5299006UDSEJCTTEJS30	45926	760232	AT0000746409	VER AV EQUITY	VERBUND AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000063_CC_FIRB	529900ZAXBMQDIWPNB72	2147807	66209t	AT0000937503	VOE AV EQUITY	voestalpine AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000064_CC_FIRB	5299008VQJD65XCUPR16	113477O-5	HRA661038		6830553Z AV EQUITY	Voith Turbo GmbH & Co. KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000065_CC_FIRB	529900VXIFBHO0SW2I31	46434	77676f	AT0000831706	WIE AV EQUITY	Wienerberger AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000066_CC_FIRB	529900OS67T49AW45S74	194255	121150m		665707Z AV EQUITY	WIENERBERGER FINANZ SERVICE GMBH	AT	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000067_CC_FIRB	529900OJFTLS1RYWIF55	9565779	336561v			XXXLutz KG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000068_CC_FIRB	529900IIODYNYAZ2ID26					ZUMTOBEL AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000069_CC_FIRB	54930002QM8QVWM56E14					Amcor Ltd	AU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000070_CC_FIRB	WZE1WSENV6JSZFK0JC28				BHP AU EQUITY	BHP Billiton Ltd	AU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000071_CC_FIRB					60265 50Z AU EQUITY	Coates Group Pty Ltd (Ex-Ned Group Holdings Pty Ltd)	AU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000072_CC_FIRB	JOR7RJTXUXBRJ4UA5G70				CCL AT Equity	Coca-Cola Amatil Limited	AU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000073_CC_FIRB	549300HPMK7UWN02N804		PA3337938		CWN AT Equity	Crown Group Finance Limited	AU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000074_CC_FIRB					LEI AU EQUITY	Leighton Holdings Ltd	AU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000075_CC_FIRB	ACMHD8HWFMFUJQQ8YS90				MQG AU EQUITY	Macquarie Group Ltd	AU	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000076_CC_FIRB	ZSN21WNPYW6ISMRUC664				ORG AU EQUITY	Origin Energy Ltd	AU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000077_CC_FIRB	549300SXVFHYYV0YHN70				HUWA GF Equity	Powercor Australia, LLC	AU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000078_CC_FIRB	YLXNW6T16QSK1H8H0N82				QAN AU EQUITY	Qantas Airways Ltd	AU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000079_CC_FIRB			520433129		SPT AU EQUITY	Sportsco Holding SAS	AU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000080_CC_FIRB	PCTXNQGRJVR3OG33JG65				TLS AT Equity	Telstra Corporation Limited	AU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000081_CC_FIRB	549300L32ZX9557ST85				WES AU EQUITY	Wesfarmers Ltd	AU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000082_CC_FIRB	QNWEWQBS7HP85QHXQL92					Woolworths Ltd	AU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000083_CC_FIRB	G05OZ4J4E05KDATL0J93					AG Insurance	BE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000084_CC_FIRB	549300IHBDUTUNQJJB79	16342			AGFB BB EQUITY	Agfa-Gevaert NV	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000085_CC_FIRB	549300N22C0GCT5BUD97	26198				AJINOMOTO OMNICHEM	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000086_CC_FIRB		116163				ALBELEC	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000087_CC_FIRB		225626				ALCATAN	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000088_CC_FIRB	549300H3828EMEXB082				ABI BB EQUITY	Anheuser-Busch InBev NV/SA [ABInBev]	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000089_CC_FIRB	549300BKDDQ56JWCBT72	1098030				AQUAFIN	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000090_CC_FIRB	549300B4HNIJSAWU1C95	1138391				ARPAL MANAGEMENT	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000091_CC_FIRB	213800R1F1EJYM4ICO85		444734706	BE0444734706		Barry Callebaut Services	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000092_CC_FIRB	549300CWRXC5EP004533				BELG BB Equity	Belgacom S.A.	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000093_CC_FIRB	549300R918GUZLNIV408		890082292			Brussels Airport Company S.A./N.V.	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000094_CC_FIRB		43287				CENTRE HOSPITALIER CHRETIEN	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000095_CC_FIRB		81095				CHAUSSURES CECIL	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000096_CC_FIRB	549300IP2F5TKUC0GF38	82988				CHEMITEX	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000097_CC_FIRB	549300TM914CSF6K1389	149177			COFB BB EQUITY	COFINIMMO	BE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000098_CC_FIRB		184723				COLLIGNON ENG.	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000099_CC_FIRB		201775				COMPAGNIE BELGE D'INVESTISSEMENT COMMERCIAL	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000100_CC_FIRB	213800DMG7PUQHINO388			BE0401641663		Louis Delhaize - Compagnie franco-belge d'Alimentation	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000101_CC_FIRB		255648				DOD	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000102_CC_FIRB		1145532				EDIFICIO	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000103_CC_FIRB	T0YOOBZO4L6YAD6SAV65	14206	403170701		ELEB BB EQUITY	ELECTRABEL	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000104_CC_FIRB	549300JC3HI3K7ZSYU66	1329681				ELEM	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000105_CC_FIRB	549300S1MP1NFDIKT460			BE0476388378	ELI BB Equity	ELIA SYSTEM OPERATOR	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000106_CC_FIRB	5493001XW6MSHRMFLU28				ENI GY Equity	eni finance international SA	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000107_CC_FIRB	549300VO7PUETX031S03	10309		BE0860004176		ETEXCO SA	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000108_CC_FIRB		13771				ETS DE SIMONE	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000109_CC_FIRB	529900S3AH5LF0YZWD07					Euler Hermes Europe	BE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000110_CC_FIRB	549300D80RYON74MEJ03	18181			EURN BB EQUITY	Euronav NV	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000111_CC_FIRB	8RDWFWPP4PLMZ5PPQH32					Fluxys G SA	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000112_CC_FIRB		25281				G EN J VAST GOED	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000113_CC_FIRB		65807				HOET TRUCKING & RENTING	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000114_CC_FIRB	549300M48VNC2Z0MDG47	71844				HOTTLET FROZEN FOODS	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000115_CC_FIRB	549300GR6U0KHJD7DG07					IKEA SERVICE CENTRE N.V.	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000116_CC_FIRB		84089				INTERNATIONAL ORE ET FERTILIZER BELGIUM	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000117_CC_FIRB		85640				JEAN WAUTERS-ACIERS SPECIAUX	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000118_CC_FIRB		111717				M.G.S.	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000119_CC_FIRB	5493004FKZI586397240					Magotteaux International SA	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000120_CC_FIRB	549300Q80KFPKZC6BQ79	144096				MENOUQUIN	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000121_CC_FIRB		166601				N.V BESIX S.A	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000122_CC_FIRB	549300 2H1HHFTG6G3BG36			BE 043167 6229	OMEBB EQUITY	OMEGA PHARMA	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000123_CC_FIRB		168945				OPIO	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000124_CC_FIRB		192350				PHARMACIES SERVAIS	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000125_CC_FIRB	549300 64JCEXFA8M0W31	202291		BE 040574 7040		PRAYON	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000126_CC_FIRB		204834				PRO CONCEPT M P J	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000127_CC_FIRB	549300 NMIBTX17HWF142	233001				RARE GEMS	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000128_CC_FIRB	549300 X72GEQB1X8K911	247664				ROULARTA MEDIA GROUP	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000129_CC_FIRB	529900 PY79CWSUGVK810	249233				S.A. CORMAN	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000130_CC_FIRB	549300 O3VKWJUM16UI64	257312				SAMIR GEMS	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000131_CC_FIRB	213800 WWE8U6DC99NP03					SCR Sibelco NV	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000132_CC_FIRB		257564				SEADCO	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000133_CC_FIRB	213800 WDGKCVWZAN1N02	1051701	465409265		0790057 D BB EQUITY	SILFIN NV	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000134_CC_FIRB		294964				SOBEMO	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000135_CC_FIRB		302642				SOCIETE ANONYME DE VENTE DES EQUIPEMENTS TRANE	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000136_CC_FIRB	549300 BB5CXGL9YV0D53	303429				SOCIETE COOPERATIVE AGRICOLE DE LA MEUSE	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000137_CC_FIRB		303783				SOCIETE D'APPLICATIONS ET DE TRAVAUX	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000138_CC_FIRB	549300 MMV180RTBP3O28	556814			SOLB BB EQUITY	Solvay SA	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000139_CC_FIRB		923107				TEAM KALORIK GROUP	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000140_CC_FIRB	549300 ZKLIJF7RP6EH823			BE 041210 1728	TESB BB EQUITY	Tessenderlo Chemie	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000141_CC_FIRB		953398				TEX ALLIANCE	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000142_CC_FIRB		1044409				TOP-TEX BENELUX	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000143_CC_FIRB	213800 8J191VLSGY5A09				UCB BB EQUITY	UCB SA	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000144_CC_FIRB	529900F3AIQECS8ZSV61				UMI BB EQUITY	Umicore SA	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000145_CC_FIRB	549300SMCDJ4Y6D5SI04	1113512				UNISTEEL	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000146_CC_FIRB		1140588				UNIVERSITE LIBRE DE BRUXELLES	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000147_CC_FIRB	549300TRHV6F6IE14H93	1159858		BE0404060032		Van Hool nv	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000148_CC_FIRB		1231271				VASTGOED MANAGEMENT ASSOCIATIE	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000149_CC_FIRB	529900RAZGQHX0VFTK05					Volkswagen Group Services S.A.	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000150_CC_FIRB	549300NWW2UDYHH65J03	1911623				WILDO PROPERTIES	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000151_CC_FIRB	5299007TSQVOLXOABA65	1364744				ZF WIND POWER ANTWERPEN	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000152_CC_FIRB	4P8GJCF52NVFW7UL4C95		18630		ACE US Equity	ACE Tempest Reinsurance Ltd.	BM	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000153_CC_FIRB	549300J3KKX1PEJGDW36				ACGL US Equity	Arch Reinsurance Ltd.	BM	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000154_CC_FIRB	UNZWILHE4KMRP9K2L524		34678		NCLH UW Equity	NCL Corporation Ltd.	BM	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000155_CC_FIRB	V5EGRCZCH7FN6WX41891				OEH UN Equity	Orient-Express Hotels Ltd.	BM	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000156_CC_FIRB	549300F7ZDOIMR4PZW67				IPG US Equity	Pacnet Limited	BM	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000157_CC_FIRB	V7TL7UQFHNWUEMDZ3X02				RNR US Equity	Renaissance Reinsurance Ltd.	BM	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000158_CC_FIRB	549300I8CA3NMHYEVT131					VimpelCom Ltd.	BM	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000159_CC_FIRB				BMG455841020		HAL TRUST	BM	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000160_CC_FIRB	549300IQYTIDILBVYO18					Companhia Brasileira de Alumínio	BR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000161_CC_FIRB	549300TH5Q6VRP8OT012				ABI1LI Equity	Companhia de Bebidas das Americas (AmBev)	BR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000162_CC_FIRB	549300EM51WYXFHUY333					Embraer S.A.	BR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000163_CC_FIRB					FIBR3 BZ EQUITY	Fibria Celulose SA	BR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000164_CC_FIRB	549300OJ801JZRCMFE49				XPBR SQ Equity	Petroleo Brasileiro S.A. - PETROBRAS	BR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000165_CC_FIRB					VALE5 BZ EQUITY	Vale SA	BR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000166_CC_FIRB	LXVM6T3LO7QIZ8LUZ688					Votorantim Cimentos S.A.	BR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000167_CC_FIRB	5S53547PRDP469JRO238		2880814		AGU CT Equity	Agrium Inc.	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000168_CC_FIRB	4B4HI3CGXMBDC0G6BM51				AC/A CT Equity	Air Canada	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000169_CC_FIRB	549300OSW32RVX8CCZ87				ANCUF PQ Equity	Alimentation Couche-Tard Inc.	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000170_CC_FIRB	DR5LKEURSR8SXLM64266		7501889		ALA CT Equity	AltaGas Ltd.	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000171_CC_FIRB	0O4KBQCJZX82UKGCBV73				ABX CN EQUITY	Barrick Gold Corp	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000172_CC_FIRB	549300119203PRB5KR45				BCE CT Equity	BCE Inc.	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000173_CC_FIRB	549300VPM8ERH1Q42198					Bell Canada	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000174_CC_FIRB	W7L3VLU8EHQY34Z36697				BBD/B CN EQUITY	Bombardier Inc	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000175_CC_FIRB	36ZUFRRMJERSM4Q0S289		746053		BPO CT Equity	Brookfield Office Properties Inc.	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000176_CC_FIRB	3SU7BEP7TH9YEQOZCS77				CNI UN Equity	Canadian National Railway Company	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000177_CC_FIRB	5493008KG1A1HJMDJS40		1722453		CNQ CT Equity	Canadian Natural Resources Limited	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000178_CC_FIRB	NXIVWPYOIVYXFF6WCZ47				CVE CN EQUITY	Cenovus Energy Inc	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000179_CC_FIRB	549300WSRCZY73ZG3090		003267116 6000 5			CGI GROUP INC.	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000180_CC_FIRB	XYSIJOU3HNVROZWNA008				UFS CT Equity	Domtar Corporation	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000181_CC_FIRB	98TPTUM4IVMFCZBCUR27				ENB CN EQUITY	Enbridge Inc	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000182_CC_FIRB	CZ72ZHBVKZXQRV3XFE26				ECA CN EQUITY	Encana	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000183_CC_FIRB	549300679TRDUXPT7415		206654303			EPCOR Utilities Inc.	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000184_CC_FIRB	I2YOHH651BBT53JFYQ52				G CT Equity	Goldcorp Inc.	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000185_CC_FIRB	B1EEF6ML54YDWRC6ZK53		2015335496			Harvest Operations Corp.	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000186_CC_FIRB	549300UEBMAQDN0K0R06				K CN EQUITY	Kinross Gold Corp	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000187_CC_FIRB	95RWVLFZX6VGDZNNTN43				MG CN EQUITY	Magna International Inc	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000188_CC_FIRB	6Q7WW7FQZR6X22IL2179					Nexen Energy ULC	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000189_CC_FIRB	549300O4ZJZZOHH4H804		3572862		NBD CT Equity	Norbord Inc.	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000190_CC_FIRB	549300 7M1XGU5E55ZJ25					NOVA Chemicals Corporation	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000191_CC_FIRB	549300HD1RTPBQU69P29				BIN CT Equity	Progressive Waste Solutions Ltd.	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000192_CC_FIRB	549300A0QNNPY14D9106				SCC CT Equity	Sears Canada Inc.	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000193_CC_FIRB	3XCBVWUPHGIBZ5GF7TY15				SU CN EQUITY	Suncor Energy Inc	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000194_CC_FIRB	NQWTWUIL1PK7V7N5Y468				TLM CN EQUITY	Talisman Energy Inc	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000195_CC_FIRB	T8KI5SQ2JRWHL7XY0E11				TCK/B CN EQUITY	Teck Resources Ltd [Ex-Teck Cominco Ltd]	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000196_CC_FIRB	YHKQM2R1PKZYOZ6RVZ46				TK US Equity	Teekay Corporation	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000197_CC_FIRB	L2TEUTQ8OSHMJWVLCE40				T CT Equity	TELUS Corporation	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000198_CC_FIRB	549300561UZND4C7B569		884903		TOC GF Equity	Thomson Reuters Corporation	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000199_CC_FIRB	HJZQGXYTVV2NWJZLPW74				TOM GY Equity	Toyota Credit Canada Inc.	CA	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000200_CC_FIRB	5BV011623 1JPDAPMGH09				TRP UN Equity	TransCanada PipeLines Limited	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000201_CC_FIRB	PRAQ4VOSFIK7OQ8Z2512		4406354		VALE3 BS Equity	Vale Canada Limited	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000202_CC_FIRB	WT03B8BB1IX8WI9ZGV02					Vermilion Energy Inc.	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000203_CC_FIRB	549300WHE4O6UJ2KU013					Yamana Gold Inc	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000204_CC_FIRB	549300 3DNMEAO1DT3F51				ABBN VX EQUITY	ABB Ltd [Asea Brown Boveri]	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000205_CC_FIRB	NI14Y5UMU60O7JE9P611				ADEN VX EQUITY	Adecco SA	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000206_CC_FIRB	549300Q3WREIMQYFBC20				0170576D SW EQUITY	Ameropa AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000207_CC_FIRB	549300 7KVRV2OKRXFA55		CH-020.3.035.716-8		AML LN Equity	Amlin AG	CH	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000208_CC_FIRB	529900H7ZPIGI2U3CJ14					AXPO TRADING AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000209_CC_FIRB	213800Y5RWKLDPUTT265				BARN SW EQUITY	Barry Callebaut AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000210_CC_FIRB	529900UPDCU6WEL7W167				BALN VX Equity	Basler Versicherung AG	CH	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000211_CC_FIRB		28165 54-6	HRB54 517	DE000DCAG010	770 5815 Z SW EQUITY	DEMAG CRANES AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000212_CC_FIRB	549 3002MXX2JLKWLE880				5671 51Z SW EQUITY	Duferco SA	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000213_CC_FIRB	549300I08UA8SMJON743		CH-270.3.002.354-9		DUFN EB Equity	Dufry international AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000214_CC_FIRB	549300ADLU67CYBFHW70		CH-645.1.008.684-9			Elsevier Finance SA	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000215_CC_FIRB	529900Y8BGAFVVVYVN24				GATE SE Equity	gategroup Holding AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000216_CC_FIRB	213800SVRMQA1TD91D41				GIVN VX Equity	Givaudan SA	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000217_CC_FIRB	213800PSSU2QXF1WLR89				GLEN LN EQUITY	Glencore International AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000218_CC_FIRB	549300DHS59U1QKJZG57		KvK 34275373 0000		1002136Z SW EQUITY	GUNVOR INTERNATIONAL BV	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000219_CC_FIRB	529900EHPFPYHV6JQO98				HOLN VX EQUITY	Holcim Ltd	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000220_CC_FIRB	529900Q0YED3805QXQ66					KUEHNE AND NAGEL INTERNATIONAL AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000221_CC_FIRB	529900T4N8ID7UPV7A95					LIEBHERR-INTERNATIONAL AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000222_CC_FIRB	549300EFW4H2TCZ71055					Lonza Group AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000223_CC_FIRB	KY37LUS27QQX7BB93L28		CH-550.0.067.293-5	CH0038863350	NESN.VX	NESTLE SA	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000224_CC_FIRB	529900I2PEF1FN6N6723				228416 1Z SW EQUITY	Nord Stream AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000225_CC_FIRB					NOVN VX EQUITY	Novartis AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000226_CC_FIRB	549300HUJ5CUX02RS52					OMV SUPPLY & TRADING AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000227_CC_FIRB	529900ZJRTT699WFOV74					OMYA (Schweiz) AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000228_CC_FIRB	549300HMJAFUW4NSKJ73					Paul Reinhart AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000229_CC_FIRB					ROG VX EQUITY	Roche Holding Ltd	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000230_CC_FIRB	529900PTQ0Z1J44SHZ08		CH-100.3.010.656-7		STLN SE Equity	SCHMOLZ + BICKENBACH AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000231_CC_FIRB	549300R3N69ECGYPU434				SIK IX Equity	Sika AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000232_CC_FIRB	213800Z8NOHKR142W10			NL0000226223	STM FP EQUITY	STMICROELECTRONICS NV	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000233_CC_FIRB	549300KUC3Z24U77V93				SLHN VX Equity	Swiss Life Holding AG	CH	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000234_CC_FIRB	549300SL9HHOXS3B739		CHE-102.753.938		SCMN VX Equity	Swisscom AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000235_CC_FIRB	549300HTOMQG20JYV568				SYNN VX Equity	Syngenta AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000236_CC_FIRB	KSVC38RP5WL6C6LJGG03				TYC US Equity	Tyco International Ltd.	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000237_CC_FIRB	549300VBJS7MG74G21H60					Weatherford International Ltd	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000238_CC_FIRB					WOS LN EQUITY	Wolseley Plc	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000239_CC_FIRB					XTA LN EQUITY	Xstrata Plc	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000240_CC_FIRB	50ZCTKCMUDIABGHX3R52					Zurich Insurance Company	CH	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000241_CC_FIRB	549300IF4IFG0F50RM26				AESGENER CC Equity	AES Gener S.A.	CL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000242_CC_FIRB	549300NLTGCFV7482429				CENCOSUD CC Equity	Cencosud S.A.	CL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000243_CC_FIRB	549300YP3P0JZBLIV197					EMPRESA NACIONAL DEL PETROLEO	CL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000244_CC_FIRB	549300G475ACIABB4385			USG49215AA73	CMPC CC Equity	Inversiones CMPC S.A.	CL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000245_CC_FIRB	549300HX3UUDPEFTG707				LAN CC Equity	Latam Airlines Group S.A.	CL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000246_CC_FIRB	549300RUPF4SKMJPUR70				BLT LN Equity	Minera Escondida Limitada	CL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000247_CC_FIRB					600031 CH EQUITY	Sany Heavy Industry Co Ltd	CN	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000248_CC_FIRB	A2557 4TZFLBNK7NWQT47				PRE CT Equity	Pacific Rubiales Energy Corp.	CO	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000249_CC_FIRB	724500JV0VHPRVANL538		5778	ANN4327C1220		HUNTER DOUGLAS NV	CW	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000250_CC_FIRB	213800MRTA64ULUE9919					CARBO ONE LIMITED	CY	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000251_CC_FIRB	549300OEZB4GETCGFX34					GUNVOR GROUP LTD	CY	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000252_CC_FIRB	549300IVA1PZNX2MN285				0163947D CY EQUITY	Mercuria Energy Group Ltd	CY	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000253_CC_FIRB	213800ILK2Z2HSER4U15				PRS NO EQUITY	PROSAFE	CY	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000254_CC_FIRB	315700100000001378 35	1131604	29287391			ALTA, a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000255_CC_FIRB	315700100000001165 92	657856	25572881			ARMATURY Group a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000256_CC_FIRB	315700100000000753 67	765380	28402758			BAK stavební společnost, a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000257_CC_FIRB	315700100000001155 25	834699	46504940			Cerea , a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000258_CC_FIRB	315700100000000343 36	1023328	70994226			České dráhy, a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000259_CC_FIRB	315700CTFRL3U2DNMO58	633919	25085689			CETELEM ČR, a.s.	CZ	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000260_CC_FIRB	529900S5R9YHJHYKKG94			CZ0005112300	CEZ CP EQUITY	CEZ a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000261_CC_FIRB	315700XJHXU2PD40RU82	865668	48589837			DEKTRADE a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000262_CC_FIRB	529900C5PL4JGDILRZ94	837043	46678468			HOCHTIEF CZ a. s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000263_CC_FIRB	31570010000000099520	644725	25322257			IMOS Brno, a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000264_CC_FIRB	31570010000000032687	1086806	931			METALIMEX a. s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000265_CC_FIRB	315700JDC49X4VSP6Z49	601013	14915			Metrostav a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000266_CC_FIRB	31570066GBS57JYFEL35	817880	45193592			MJM Litovel a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000267_CC_FIRB	31570010000000120084	832322	46342796			OHL ŽS, a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000268_CC_FIRB	31570010000000009116	699640	26463318			OTE, a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000269_CC_FIRB	31570010000000026285	671247	25860038			Pars nova a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000270_CC_FIRB	315700LTSCT2O45NWM28	805950	43873189			PRAKAB PRAŽSKÁ KABELOVNA, s.r.o.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000271_CC_FIRB	31570010000000115622	817271	45148155			Primagra, a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000272_CC_FIRB	549300KL08IFWLTWLQ52	691287	26271303			Skanska a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000273_CC_FIRB	529900I8XOZDM4ZQSQ21				1025Z CP EQUITY	Skoda Auto A.S.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000274_CC_FIRB	31570010000000031135	923751	62623753			ŠKODA TRANSPORTATION a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000275_CC_FIRB	213800Z39ZW4XHAAUA27	725860	27195147			SMP CZ, a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000276_CC_FIRB	3157004ICDH3MRKW7534	889798	60193336			Telefónica Czech Republic, a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000277_CC_FIRB	31570010000000055191	617997	18050646			TŘINECKÉ ŽELEZÁRNY, a. s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000278_CC_FIRB	3157007C98IIJK5ST356	609769	15886492			UniCredit Leasing CZ, a.s.	CZ	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000279_CC_FIRB	315700EFFOU65ETZ0V16	886003	531766			UNISTAV a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000280_CC_FIRB	31570010000000001356	672337	25877950			VÍTKOVICE HEAVY MACHINERY a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000281_CC_FIRB	31570010000000003490	710607	26823357			VÍTKOVICE POWER ENGINEERING a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000282_CC_FIRB	31570010000000015033	697350	26415623			W.A.G. payment solutions, a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000283_CC_FIRB	5493005KH7FO1T5TMX47	1236614-2			ASG GY Equity	AachenMuenchener Lebensversicherung AG	DE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000284_CC_FIRB	549300JSX0Z4CW0V5023	1319784-3				ADIDAS AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000285_CC_FIRB	549300X1WWPGMS47QQ72	1215807-7			ASG GY Equity	Advocard Rechtsschutzversicherung AG	DE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000286_CC_FIRB	529900SO83U6ISM6DL85	2832395-4	HRA36525B			ALBA Group plc & Co. KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000287_CC_FIRB	529900K9B0N5BT694847	1100627-7			ALV GY Equity	Allianz SE	DE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000288_CC_FIRB	529900C058B9OTVFTU36	2033673-1	HRB98981			ASKLEPIOS KLINIKEN GMBH HAMBURG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000289_CC_FIRB	549300FJWANEJ25D318	1545974-6				Atlas Copco Energas GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000290_CC_FIRB	529900YNBT62HCUPRG10	1106210-6				AUGUST STORCK KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000291_CC_FIRB	529900SSHIN9ZK7GW242	1124841-6	HRB1775	DE0006766504	NDA GY EQUITY	Aurubis AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000292_CC_FIRB	529900PXZU3YHO6HMD80	1130123-1				Axel Springer SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000293_CC_FIRB	529900AJX4TCFW0QT666	1104883-2				B. Braun Melsungen Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000294_CC_FIRB	529900PM64WH8AF1E917	1102017-9	HRB6000	DE000BASF111	BAS GR EQUITY	BASF SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000295_CC_FIRB	529900XMQYET3NBF2363	2192515-1	HRB101375	DE0005168108	B5A GY EQUITY	Bauer AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000296_CC_FIRB	549300J4U55H3WP1XT59	1109561-9			BAYN GY EQUITY	Bayer AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000297_CC_FIRB	YEH5ZCD6E441RHVHD759	1103190-3			BMW GY EQUITY	Bayerische Motoren Werke AG [BMW AG]	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000298_CC_FIRB	529900SM0FDLLYATXU36	1103233-1				BAYWA AKTIENGESELLSCHAFT	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000299_CC_FIRB	529901BUUGXAREGE533	1103821-3			BTG GR EQUITY	Bertelsmann SE & Co. KGaA	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000300_CC_FIRB	529900H0HULEN2BZ4604	1114115-7	BWMAHRB710296		GBF GY Equity	Bilfinger SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000301_CC_FIRB	529900XBEZ2EYI9ZOV89	3010079-6				BMG Rights Management GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000302_CC_FIRB	529900FOTM78R9Q9NY89	1163617-2	HRB75534		2340173Z GR EQUITY	BOSCH UND SIEMENS HAUSGERATE GMBH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000303_CC_FIRB	NNROIXVWJ7CPSR27SV97	2926464-5			BNR GY EQUITY	Brenntag AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000304_CC_FIRB	529900OQDCYXCLQOAY53	1105482-2				Burda Gesellschaft mit beschränkter Haftung	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000305_CC_FIRB	5299000XH7YX33EJZP65	2730972-3				CARL ZEISS AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000306_CC_FIRB	529900 76MX7KD2XYCH67	1111099-6	HRB9517	DE000CLS1001	CLS1 GY EQUITY	Celesio AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000307_CC_FIRB	529900O4ND7T8ABIXF67	1235957-6				Claas Kommanditgesellschaft auf Aktien mbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000308_CC_FIRB	529900A7YD9C0LLXM621	1106273-4	HRB3527	DE0005439004	CON GY EQUITY	CONTINENTAL AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000310_CC_FIRB	529900 7VZZKH65OCN774	2781995-2				Cronimet Holding GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000311_CC_FIRB	529900 8ODF4EFHRI0G60	2402196-6	HRB8957		7097181Z GR EQUITY	CWS-boco International GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000312_CC_FIRB	529900 5LEM60UYKU5235	1106512-5				DACHSER Group SE & Co. KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000313_CC_FIRB	529900R27DL06UVNT076	2344103-3	HRB19360		DAI GR EQUITY	Daimler AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000314_CC_FIRB	5299006S0UKN6D9ZP412	2451917-5				DB NETZ AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000315_CC_FIRB	529900I2DLZPTFPENJ05	1106744-4				DEHNER GMBH & CO KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000316_CC_FIRB	529900 5A2ZEP6AP7KM81	2537834-0			ANN GF Equity	Vonovia SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000317_CC_FIRB	529900 63S23N13HU4E98	1818189-1	HRB 50000 B		DBHN GR EQUITY	DEUTSCHE BAHN AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000318_CC_FIRB	529900PH63HYJ86ASW55	1107110-7	HRB2168		LHA GY EQUITY	DEUTSCHE LUFTHANSA AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000319_CC_FIRB	529900 63W8KQHQMF4M43	2623414-6			DPW GF Equity	Deutsche Post Finance B.V.	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000320_CC_FIRB	529900ITHU5Y51F1S257	1107106-5				DEUTSCHE SPARKASSEN LEASING AG & CO KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000321_CC_FIRB	549300V9QSIG4WX4GJ96	2185287-6	HRB6794		DTE GY EQUITY	DEUTSCHE TELEKOM AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000322_CC_FIRB	529900KSWLV9JYE7NC83	2095980-5	HRB34977			DFS Deutsche Flugsicherung GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000323_CC_FIRB	529900QTO8D2QK2TJG32	1107340-0				Diehl Stiftung & Co. KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000324_CC_FIRB	529900Y1AT9MQF6UYT42	2836050-1	HRB 203044			DMK DEUTSCHES MILCHKONTOR GMBH BREMEN	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000325_CC_FIRB	529900YZNQ3MUUZ02M47	1117002-4	HRB242			Douglas Holding AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000326_CC_FIRB	5299004W7VTLPROHR533	1125242-6	HRA8242			DR AUGUST OETKER KG BIELEFELD	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000327_CC_FIRB	529900EWEX125AULXI58	3008027-9			PAH3 GY EQUITY	Dr Ing HCF Porsche AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000328_CC_FIRB	549300 5UFVHY0PPNKD75	1107708-8	HRB7903HL	DE0005550602	DRW3 GY EQUITY	Drägerwerk AG & Co. KGaA	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000329_CC_FIRB	529907 6FKBR9THZ8C62	2779318-1				DYWIDAG-Systems International GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000330_CC_FIRB	529900Z8W8S8J1P7U364	110506 7-1	HRA9905			E BREUNINGER GMBH CO STUTTGART	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000331_CC_FIRB	Q9MAIUP40P25UFBFG033	1134262-3	HRB22315		EOAN GY EQUITY	E.ON SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000332_CC_FIRB	5299000MT7P9STUCL908	1137158-0				Ed. Züblin Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000333_CC_FIRB	529900JSFZ4TS59HKD79	2331844-7			EBK GR EQUITY	Energie Baden-Wurttemberg AG [EnBW]	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000334_CC_FIRB	549300OQ94C7KRGGC351	2177540-8			ASG GY Equity	Envivas Krankenversicherung AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000336_CC_FIRB	41GUOJQTALQH1F39XJ34	1518676-0			154407Z GR EQUITY	Evonik Industries AG (Evonic)	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000337_CC_FIRB	529900L64X6KZZW19R71	1108854-9			4501Z GR EQUITY	EWE AG [Energieversorgung Weser-Ems]	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000338_CC_FIRB	529900D7N2PTTZWFWN57	2579145-0				F.S. Fehrer Automotive GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000339_CC_FIRB	529900EI7R9SCEJP4T76	1109776-3	003110270000005			FERROSTAAL GMBH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000340_CC_FIRB	529900WBP9HFX10RKB30	1110203-5				FLUGHAFEN MUNCHEN GMBH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000341_CC_FIRB	529900VHM89GUAJ1RK35	1114926-7	HRB25		1048Z GR EQUITY	FRANZ HANIEL & CIE GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000342_CC_FIRB	5299001ERX0K101ZUL40	1110198-7				FRAPORT AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000343_CC_FIRB	XDFJ0CYCOO1FXRFTQS51	1110492-4	HRB11852	DE0005785604	FRE GY EQUITY	FRESENIUS SE & CO. KGAA	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000344_CC_FIRB	5299006NS9FCLFHZVL76	1578686-6	HRB714579			Freudenberg SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000345_CC_FIRB	529900KXMB40SPYJD743	2052428-6	HRB36569B		7013717Z GR EQUITY	GAZPROM Germania GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000346_CC_FIRB	549300PHUU0ZZWO8EO07	1122951-5			GEA GR EQUITY	GEA Group AG [Global Engineering Alliance]	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000347_CC_FIRB	529900JGHOQMCDYOK785	1135188-9				Gelsenwasser AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000348_CC_FIRB	529900F916IVP0TJZK88	1051383-6	HRA11722			GEORG VON HOLTZBRINCK GMBH CO KG STUTTGART	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000349_CC_FIRB	529900 6GD4UWSYZOKC28	2877346-3	HRB56040		GXI GY Equity	Gerresheimer AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000350_CC_FIRB	529900OJM5EX75OD8032	1113335-2				Getreide-Aktiengesellschaft vorm.P.Kruse-Chr.Sieck	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000351_CC_FIRB	529900K6BWO03KP4GU58	1113443-4				Giesecke & Devrient Gesellschaft mit beschränkter Haftung	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000352_CC_FIRB	529900J0V7C8Z8MLN980	2943243-2				Gigaset Communications GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000353_CC_FIRB	529900LPAX2H9S4NKU05	1215951-3				Gothaer Finanzholding AG	DE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000354_CC_FIRB	529900F4P4RV4Z50PI82	1114066-2	HRB527			GROSSKRAFTWERK MANNHEIM AG MANNHEIM	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000355_CC_FIRB	HD52L5PJVBXJUUX81539	2294348-4			HPL GR EQUITY	Hapag-Lloyd AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000356_CC_FIRB	5299007CE1VJWKM99H49	1130882-2	HRB 26804I		4729Z GR EQUITY	Hauptgenossenschaft Nord AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000357_CC_FIRB	529900MKHOFQI4A0XC48	2873755-9				HAWE Hydraulik SE	DE	Large corporate sample	non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000358_CC_FIRB	529900221O7L9199GO56	2588017-0				HDI Versicherung AG	DE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000359_CC_FIRB	529900755OZXM37H4975	1115355-8				Heckler & Koch GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000360_CC_FIRB	LZ2C6E0W5W7LQMX5ZI37	1126630-1	HRB 330082	DE0006047004	HEI GY EQUITY	HEIDELBERGCEMENT AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000361_CC_FIRB	529900ZM98OISTG16932	1115394-7			HDD GY Equity	Heidelberger Druckmaschinen AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000362_CC_FIRB	529900PLX4ADJFWIY024	1135805-8			2550Z GR EQUITY	Hella KGaA Hueck & Co	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000363_CC_FIRB	529900273B9ARY5AC8476	1115622-1				HELM AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000364_CC_FIRB	549300VZCL1HTH4O4Y49	1115688-2	HRB4724	DE0006048408	HEN3 GY EQUITY	HENKEL AG & CO. KGAA	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000365_CC_FIRB	549300I7EO7JOPWXHBJ27	1740986-3	HRB3364			Heraeus Holding GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000366_CC_FIRB	529900BVZYMVDRRSXY68	1306869-7	HRB 390485		3540636Z GR EQUITY	HERRENKNECHT AKTIENGESELLSCHAFT	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000367_CC_FIRB	529900O7US4NP0J6XD12	1179777-6				HETTICH HOLDING GMBH & CO OHG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000368_CC_FIRB	529900Y2558NZIYTT924	1116241-9			HOT GY EQUITY	Hochtief AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000369_CC_FIRB	529900I8WW53GLXROIN29	1350826-2	HRB2311		HBM GY Equity	Hornbach-Baumarkt-AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000370_CC_FIRB	529900LFVU534EBRXD13	1104693-5				HUGO BOSS AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000371_CC_FIRB	TS12PJM6EPETEQ4X1U25	2443536-4			IFX GY Equity	Infineon Technologies AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000372_CC_FIRB	529900FFRTWZQXTTUB07	1193155-7			7573220Z GR EQUITY	Intersnack Knabber-Gebäck GmbH & Co. KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000373_CC_FIRB	529900DJMOF0DTSWHO38	2850239-1	HRB40163			JUWI AG WÖRRSTADT	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000374_CC_FIRB	529900YURAYD4IJX2J91	1128982-4	HRB2669		SDF GY Equity	K+S Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000376_CC_FIRB	529900WFRVF4SQ2EV734	1121308-9	HRA102851		509821Z GR EQUITY	Kaufland Stiftung & Co. KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000377_CC_FIRB	529900CQ31CN6GV5LL52	2821686-9	NRWDUHRB20486		KCO GY Equity	Kloeckner & Co. S.E.	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000378_CC_FIRB	5299001GRRO0Z25YZT52	1130169-4				Knorr-Bremse AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000379_CC_FIRB	529900IQ90WSXBWSTD78	1131272-5				KOENIG & BAUER AKTIENGESELLSCHAFT	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000380_CC_FIRB	529900LUYJ0V8SOOT260	1173404-3	HRA4415		3612759z gr equity	KRAFTVERKEHR NAGEL GMBH & CO. KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000381_CC_FIRB	529900MAU9591GT2S236	2849255-1				KraussMaffei Technologies GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000382_CC_FIRB	529900NY2GSZWWUBW049	1120219-9				KRONES Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000383_CC_FIRB	529900BVAET534PD7C28	1119133-5	HRB21016	DE0006292006	KSB3 GY EQUITY	KSB Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000384_CC_FIRB	529900VPRFDDIN7BE119	1117324-2	HRB22709		IWKG IX Equity	KUKA AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000385_CC_FIRB	529900FR2K4P9L9XLV21	1119187-1				KWS SAAT SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000386_CC_FIRB	529900PTLRE72EMYJJ77	2451186-7	HRB53652		LXS GF Equity	Lanxess AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000387_CC_FIRB	5299002HNCMIUBHOMK35	1121223-0	HRB202	DE0005408884	LEO GY EQUITY	Leoni AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000388_CC_FIRB	529900EW0ZH7KAZ11H71	1797294-4				Lidl Stiftung & Co. KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000389_CC_FIRB	WTV8QGD5UD7MMD4HS345	1121375-8			LIN GY Equity	Linde AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000390_CC_FIRB	529900SL1W4KHVE18T81	1121582-9				LOHMANN + Co. AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000391_CC_FIRB	5299009STR1QJBW1YG58	1147145-5				MAHLE GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000392_CC_FIRB	52990018UPG26YRFSM46	1122332-8	HRB179426	DE0005937007	MAN GR EQUITY	MAN SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000393_CC_FIRB	5299009Z8B0YE4ECMJ92	1044964-3				Media-Saturn Holding GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000394_CC_FIRB	5299009WLGROB3HKM878	1522457-9				MEGGLE AKTIENGESELLSCHAFT	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000395_CC_FIRB	529900OAREIS0MOPTW25	2198479-4	HRB6164		MRK GF Equity	Merck KGaA	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000396_CC_FIRB	5299001X9L42HXEBCZ51	1188960-7				Ceconomy AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000397_CC_FIRB	529900ZYVEIYJRO6TG34	3328361-5				Meyer Werft GmbH & Co. KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000398_CC_FIRB	213800E45LWMBVNF3R85	30521 90-0	NRWGRHRB8959		MNDI LN Equity	Mondi Consumer Packaging International AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000399_CC_FIRB	529900807L67JY81RD65	2755947-5			MTX GY Equity	MTU Aero Engines AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000400_CC_FIRB	529900ISR2VNZV1C0T93	118282 2-5				MVV Energie AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000401_CC_FIRB	529900UXIUW801PQD137	259770 1-8				N-ERGIE AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000402_CC_FIRB	529900HVDYCUWVD0OE76	255158 5-9				NORDEX SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000403_CC_FIRB	549300UH52ZS8O00MO03	112547 6-0				Osram GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000404_CC_FIRB	529900LMI5FN0KFOE272	112555 2-8	HRA 62024		OTVR GR EQUITY	OTTO (GMBH & CO.KG)	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000405_CC_FIRB	529900ELIX8Z8PQ6CU28	259330 0-3				PAPIERFABRIK PALM GMBH & CO.KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000406_CC_FIRB	529900HT3KJHBHNHDT64	139710 2-3	HRB 6100		259743Z GR EQUITY	PERI GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000407_CC_FIRB	529900 37VWJGYKGP9877	113174 7-6	HRA 3551		2590Z GR EQUITY	PHOENIX Pharmahandel GmbH & Co KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000408_CC_FIRB	529900 8XQJHPTOF8R354	269673 1-5	241336		661074Z GR EQUITY	Porsche Corporate Finance GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000409_CC_FIRB	529900NY0WWQUKOMWQ37	239969 9-4			PSM GY EQUITY	ProSiebenSat 1 Media SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000410_CC_FIRB	529900Z5KBA9KJP6EK09	119636 0-0				R+V Versicherung AG	DE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000411_CC_FIRB	529900 1OU9CSE29O6S05	112789 3-4			RHM GY EQUITY	Rheinmetall AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000412_CC_FIRB	529900F0LT5OP4SV6122	110468 4-4				Robert Bosch GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000413_CC_FIRB	529900BZ1C5S5WQENF25	282096 7-4	HRB 721056			ROLLS ROYCE POWER SYSTEMS AG FRIEDRICHSHAFEN	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000414_CC_FIRB	529900GB7KCA94ACC940	253123 8-0	HRB 14525	DE0007037129	RWE GY EQUITY	RWE AKTIENGESELLSCHAFT	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000415_CC_FIRB	529900Q5SR06C5T8NO26	112899 2-3	HRB 8372		7015557Z GR EQUITY	Salzgitter Mannesmann Handel GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000416_CC_FIRB	529900D6BF99LW9R2E68	130881 9-0			SAP GY EQUITY	SAP SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000417_CC_FIRB	529900JL0HDVGZMUJF32	304357 8-8				IHO Verwaltungs GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000418_CC_FIRB	529900D8QMD1LL0E2393	280031 3-5				Schletter GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000419_CC_FIRB	529900DG0F6AGQAP6N55	113140 7-7	5523 4831			SCHOLZ Holding GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000420_CC_FIRB	529900 9QTM3SJL9BNR19	220967 6-2				Schott AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000421_CC_FIRB	529900ZCRUJ3J5PYWX81	257757 7-6			RPW GR EQUITY	SENVION GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000422_CC_FIRB	529900 38IB31TYK07X63	112956 9-8			SGL GY Equity	SGL Carbon SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000423_CC_FIRB	W38RGI023J3WT1HWRP32	1129508-6	HRB12300B		SIE GY EQUITY	Siemens Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000424_CC_FIRB	529900M1LIO0SLOBAS50	1532176-3	HRB1562	DE0003304002	SOW GY EQUITY	Software AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000425_CC_FIRB	549300WM0X4AUT710770	3278292-2				Springer Science+Business Media Deutschland GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000426_CC_FIRB	529900FMTT1MH0P0DL10	1473528-6				STADA Arzneimittel Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000427_CC_FIRB	549300YTRYZPM57T3319	1132051-2				STADTWERKE HANNOVER AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000428_CC_FIRB	529900QOJGJ2975GD560	2971375-7				Stahlgruber Otto Gruber AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000429_CC_FIRB	529900M4PGUGL48LS74	3094881-4				Styrolution Group GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000430_CC_FIRB	529900Y2V1QWBDCBT818	2653119-4				Südwestdeutsche Medien Holding GmbH	DE	Large corporate sample	non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000431_CC_FIRB	529900S8QNB101D40S72	1130211-4			SZU GY EQUITY	Südzucker AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000432_CC_FIRB	529900D8216R9601CF26	2819960-2	HRB200436			SYMRISE AG HOLZMINDEN	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000433_CC_FIRB	529900P710MOUBKZDL27	2269857-5	HEISHRB85143			Techem GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000434_CC_FIRB	529900COI81IT9N2Y682	3009289-4	HRB180660			THÜGA HOLDING GMBH + CO KGAA MÜNCHEN	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000435_CC_FIRB	549300UDG16DOYUPR330	2411649-3	HRB9092	DE0007500001	TKA GR EQUITY	THYSSENKRUPP AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000436_CC_FIRB	529900JBK6KNC4HSW032	1672825-5				Tönnies Holding GmbH & Co. KG	DE	Large corporate sample	non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000437_CC_FIRB	52990021AYVJLL2XMK94	2182800-9	HRB16654		7010965Z GR EQUITY	TRIMET ALUMINIUM SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000438_CC_FIRB	529900SL2WSPV293B552	1126744-0			TUI1 GY EQUITY	TUI AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000439_CC_FIRB	3VEKWPJHTD4NKMBVG947	2353095-9				United Internet AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000440_CC_FIRB	XQMNIROSQAS7Y9TT7197	2515082-2	NRWKOHRA24116		LBTYA UW Equity	Unitymedia Hessen GmbH & Co. KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000441_CC_FIRB	529900I11DJLEXFUYN67	3340688-5				WELTBILD GMBH & CO. KG, AUGSBURG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000442_CC_FIRB	529900AGED6PJE9AVL37	3185940-8				Vier Gas Transport GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000443_CC_FIRB	52990023338VFV5AIN559	1134669-9	HRA3389			VIESSMANN WERKE GMBH CO KG ALLENDORF	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000444_CC_FIRB	W24EDTPHEV8NJOD4FA29	1627667-7				VNG-Verbundnetz Gas Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000445_CC_FIRB	529900TYSI0Z73QUE46	1227804-0	HRB725621			Voith GmbH & Co. KGAA	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000446_CC_FIRB	529900NNUPAGGOMPXZ31	1134796-0			VOW3 GY EQUITY	Volkswagen AG [VW]	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000447_CC_FIRB	0NURKC5Q3CJYZPPK5046	1134904-0				WACKER CHEMIE AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000448_CC_FIRB	529900KKY5IMBX35M241	2679160-8	HRB7736			Wasser und Gas Westfalen GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000449_CC_FIRB	529900KQ44OJD1DU6J81	1135571-6				WEPA Hygieneprodukte GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000450_CC_FIRB	5299006E92R0717GXP27	3189637-6	HRA16706		089 2272 D GR EQUITY	WINGAS GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000451_CC_FIRB	529900A81LX4KL0YUTH71	2543621-3			WDI GY Equity	Wirecard AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000452_CC_FIRB	529900CAYOWB8YIG7X25	1136858-6				ZF FRIEDRICHSHAFEN AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000453_CC_FIRB	549300D2K6PKKKXVNN73		22756214	DK0010244425	MAERSKB DC EQUITY	A.P.Møller-Mærsk A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000454_CC_FIRB			63965812			A/S SCHOUW & CO	DK	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000455_CC_FIRB	549300ADWYS7RRJ8BG19		14244441			Aalborg Portland A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000456_CC_FIRB	549300Y047DQV10CKT47		49723911			ABENA HOLDING A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000457_CC_FIRB	549300PLP6WVTICKLD32		10526949			ALM. BRAND FORSIKRING A/S	DK	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000458_CC_FIRB	529900IJ6T4P1O10R377		25313763			ARLA FOODS A.M.B.A	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000459_CC_FIRB			25511484			Atea A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000460_CC_FIRB	213800KB128IK92MCD10		44782510			AVK Holding A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000461_CC_FIRB	2138009LJ6FGTV868W59		22069519			BYGMA GRUPPEN A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000462_CC_FIRB	549300S8YL42784DMWN61		25508343	DK0010181676	CARLB DC EQUITY	Carlsberg Breweries A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000463_CC_FIRB			27626904			Catering Engros A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000464_CC_FIRB	213800JF2XSR5NXGL660		12760043			Cheminova A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000465_CC_FIRB	549300MKPW8ZF3E8MW37		28318677			Chr. Hansen Holding A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000466_CC_FIRB	213800AWZ8U3FVALJO26		26259495			Coop Danmark A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000467_CC_FIRB	213800UW822WLK2HZF47					Copenhagen Airports Denmark ApS	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000468_CC_FIRB	529900BWY373HVUNIC90		28527411			Dagrofa ApS	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000469_CC_FIRB			13878595			Dagrofa S-Engros A/S (Foodservice)	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000470_CC_FIRB	213800FJJH5XFNFHAK90		23256118			Damstahl A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000471_CC_FIRB	549300712KABJNYPD639		20165715			DANFOSS A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000472_CC_FIRB			59789317			Danish Agro A.M.B.A	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000473_CC_FIRB	213800663C9WS18D6WJ21		26121264			Danish Crown A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000474_CC_FIRB	213800TQUZXQLFGCSV45		24246930			DANSK LANDBRUGS GROVVARESELSKAB A	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000475_CC_FIRB	549300FQY6MX8USM0112		35954716		4166777Z DC EQUITY	Dansk Supermarked A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000476_CC_FIRB	549300JUFTJMOTC288B39		28113951			Danske Commodities A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000477_CC_FIRB	213800ZCQ8X5QYJWVQ60		42344613			Det Danske Hedeselskab	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000478_CC_FIRB	549300JZVW1Y1UZ5UK38		14194711			DFDS A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000479_CC_FIRB	W9NG6WMZIYEU8VEDOG48		36213728			DONG Energy A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000480_CC_FIRB	529900X41C0BSLK67H70		58233528	DK0060079531	DSV DC EQUITY	DSV A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000481_CC_FIRB	213800K83X1E9HF1MD69		55828415			DT Group A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000482_CC_FIRB	529900C0U279ORGJC950		45349918			Ecco Sko A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000483_CC_FIRB	213800Z47P2HZJKJSK23		75272014			EGM. INT. HOLD A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000484_CC_FIRB	549300JN1F17UXJMM315		17225898			ENERGI DANMARK A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000485_CC_FIRB	529900X050CWGDW1Z87					Energinet.dk SOV	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000486_CC_FIRB	213800MXXDGQ3ITPXI41		58180912	DK0010234467		FLSMIDTH & CO. A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000487_CC_FIRB	54930036WZGCBDPDZ92					GF-Forsikring A/S (Unsolicited Ratings)	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000488_CC_FIRB	549300R6R4KC2OI5D3470		56759913			H. Lundbeck A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000489_CC_FIRB	213800HTGI1CTA7CKP20		34728712			Hedegaard A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000490_CC_FIRB	213800NLXK98F6PC2R37					ISS A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000491_CC_FIRB	549300RIPHN847476O42					J. LAURITZEN A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000492_CC_FIRB	549300J32G32N1F8JBV10					KIRKBI INVEST A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000493_CC_FIRB	UGKYQUOFW6QSIS3P4P93		47458714		LEGO DC EQUITY	LEGO System A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000494_CC_FIRB	529900T7KVK7QCK2NG31		56759514			LEO PHARMA A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000495_CC_FIRB	529900B5B2U7TIJN7757					MONJASA A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000496_CC_FIRB	213800WNLA5AH3U4W167		12562233			MT HØJGAARD A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000497_CC_FIRB	549300UQ0QRC1KXGRE08		20293195			NEAS Energy A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000498_CC_FIRB			10845858			Nellemann Holding A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000499_CC_FIRB	529900197LKWCEQ0NL18		62725214			NKT HOLDING A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000500_CC_FIRB	213807XB7AUOGS4N159		11142141			NORDIC SEAFOOD A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000501_CC_FIRB	213805ON7KF6M74P542		81203113			Nordisk Dæk Import A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000502_CC_FIRB	549300DAQ1CVT6CXN342				NOVOB DC Equity	Novo Nordisk A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000503_CC_FIRB	529900T6WNZXD2R3JW38		10007127			NOVOZYMES A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000504_CC_FIRB	213800LALFCP5FJXW153		62497718			Nowaco A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000505_CC_FIRB	213800PRY3GUP6B5GG04		39170418			OKA.m.b.A.	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000506_CC_FIRB	213800RE7TE67AUCJS21		11369677			Polar Seafood Denmark	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000507_CC_FIRB	213800QRC7LNX935OZ09		54879415			Rockwool International A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000508_CC_FIRB			42997811			SANISTÅL A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000509_CC_FIRB	549300M5XVDYG417CC28		14049673			Scan Global Logistics	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000510_CC_FIRB	529900 3KG4JS99TRML67		31080185			SCANDINAVIAN TOBACCO GROUP A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000511_CC_FIRB	529900N96EOVRB114D28		14773908	DK0060228559	TDC DC EQUITY	TDC A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000512_CC_FIRB	549300ZSIJREG4GDWJ45					Topdanmark A/S	DK	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000513_CC_FIRB	213800A5UXABGUQ3PX11		22460218			TORM A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000514_CC_FIRB	213800BIA5L8OPBER229					Tryg Forsikring A/S	DK	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000515_CC_FIRB	2138 00O8J7U9F8Q8VQ80					Tryg Garantiforsikring A/S	DK	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000516_CC_FIRB			1400 3606			Tulip Food Company A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000517_CC_FIRB	549300 26SJ2OBLO6M470		2548 1968			Verdo A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000518_CC_FIRB	549 300DYMC8BGZZC8844		0 0311 1714 6000 5			VESTAS WIND SYSTEMS A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000519_CC_FIRB	21 3800RM6L9LN78BVA56		7118 6911			WILLIAM DEMANT HOLDING A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000520_CC_FIRB	5 49300504 4RTLQ5RZU70					Eesti Energia AS	EE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000521_CC_FIRB	5 49300YENFNR57ZJ3X76					ABENER ENERGIA S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000522_CC_FIRB	8ZQH7RR6DBQZIX8PEQ84	ESA41002288	A41002288		ABG/P SM EQUITY	ABENGOA S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000523_CC_FIRB	549 300GKFVW102JQ5 332	ESA08209769	A08209769		ABE SM EQUITY	ABERTIS INFRAESTRUCTURAS SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000524_CC_FIRB	9 59800201 4000 5800000				ANA SM EQUITY	ACCIONA ENERGIA S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000525_CC_FIRB	9 59800201 4000 5558665	ESA28004885	A28004885		ACS SM EQUITY	Actividades de Construccion y Servicios SA [ACS Group]	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000526_CC_FIRB	21 3800NKU21ZN7P7RT54	ESA84409408	A84409408		AMS SM EQUITY	Amadeus IT Group SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000527_CC_FIRB		ESA26019992	A26019992		0468005D SM EQUITY	AQUALIA GESTION INTEGRAL DEL AGUA S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000528_CC_FIRB	9 59800201 4000 5491929		A78839271		A3M	ATRESMEDIA CORPORACION DE MEDIOS DE COMUNICACION S.A.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000529_CC_FIRB	5 49300MXEGOT8MV1B924	ESA62186556	A62186556		ONO SM EQUITY	CABLEUROPA SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000530_CC_FIRB	5 49300CGERG48M7P5E96					CENTROS COMERCIALES CARREFOUR S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000531_CC_FIRB		ESA46146387	A46146387		0612929D SM EQUITY	COBRA INSTALACIONES Y SERVICIOS SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000532_CC_FIRB		ESA20001020	A20001020		CAF SM EQUITY	CONSTRUCCIONES Y AUXILIAR DE FERROCARRILES (CAF) S.A.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000533_CC_FIRB	9 59800201 4000 5319366	ESA48012009	A48012009		OLE SM EQUITY	DEOLEO SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000534_CC_FIRB	549 30063C6K2TNFL6H10					DISTRIBUIDORA INTERNACIONAL DE ALIMENTACION	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000535_CC_FIRB		ESA15139314	A15139314		DRC SM EQUITY	DRAGADOS S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000536_CC_FIRB	529900U1P1JEV71EBO44	ESA28006104	A28006104		4367465Z SM EQUITY	EADS CONSTRUCCIONES AERONAUTICAS S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000537_CC_FIRB	9 59800201 4000 5374753	ESA28017895	A28017895		1082z sm equity	EL CORTE INGLES S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000538_CC_FIRB	959800201400054912 50		A48027056		ENO	ELECNOR S.A.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000539_CC_FIRB	213800VIN4XHLVFIOE10		A86484334		ENG SQ Equity	Enagas Transportes, S.A.U.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000540_CC_FIRB	549300LHK07F2CHV4X31	ESA28023430	A28023430		ELE SM EQUITY	ENDESA SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000541_CC_FIRB	959800201400057321 98					ESCALUGS S L	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000542_CC_FIRB	959800201400057579 03	ESA81939209	A81939209		FER SM EQUITY	Ferrovial SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000543_CC_FIRB	959800201400051783 28	ESA28037224	A28037224		FCC SM EQUITY	FOMENTO DE CONSTRUCCIONES Y CONTRATAS SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000544_CC_FIRB	549300CKUXDA0CKRQJ56	ESA80477144	A80477144		GAM SM EQUITY	GAMESA ENERGIA S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000545_CC_FIRB	TL2N6M87CW970S5SV098	ESA08015497	A08015497		GAS SM EQUITY	GAS NATURAL S.D.G. S.A.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000546_CC_FIRB	959800201400054843 63	ESB48943864	B48943864		495294Z SM EQUITY	GESTAMP AUTOMOCION S L	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000547_CC_FIRB		ESA58389123	A58389123		GRF SM EQUITY	GRIFOLS S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000548_CC_FIRB	213800OILC5Q9AR63B63		A09092305			Grupo Antolin-Irausa, S.A.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000549_CC_FIRB		ESA84173947	A84173947		1234Z SM EQUITY	GRUPO ISOLUX CORSAN SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000550_CC_FIRB	5QK37QC7NWOJ8D7WVQ45	ESA48010615	A48010615		IBE SM EQUITY	Iberdrola SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000551_CC_FIRB	549300GEL7LRGKK0DG70					Iberia Lineas Aereas de Espana S.A.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000552_CC_FIRB	GGYEFW27TI7Q3CXB343					INDUSTRIA DE DISEÑO TEXTIL S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000553_CC_FIRB	959800201400050074 14					INMOBILIARIA COLONIAL SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000554_CC_FIRB	549300D4HOJHH0LSET81	ESA41694266	A41694266		4516287Z SM EQUITY	INSTALACIONES INABENSA S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000555_CC_FIRB	959800201400053176 20					ISOLUX INGENIERIA, S.A.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000556_CC_FIRB	959800201400056068 74					IZASA DISTRIBUCIONES TECNICAS S.A.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000557_CC_FIRB	529900S4UWJNVO9LEH81		A60195278		437412 9Z	LIDL SUPERMERCADOS S.A.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000558_CC_FIRB	UIUPNLHSQI58ZL7O2J82		A78346558		MAPFSQ Equity	Mapfre Re, Compania de Reaseguros, S.A.	ES	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000559_CC_FIRB	959800201400050214 79	ESA79075438	A79075438			MEDIASET ESPAÑA COMUNICACION S.A.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000560_CC_FIRB		ESA78304516	A78304516		MEL SM EQUITY	Melia Hotels International SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000561_CC_FIRB	95980020140005311703					NAVANTIA S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000562_CC_FIRB	959800201400053953 17	ESA48010573	A48010573		OHL SM EQUITY	OBRASCON HUARTE LAIN S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000563_CC_FIRB		ESA36603587	A36603587		PVA SM EQUITY	PESCANOVA SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000564_CC_FIRB	549300N94L4D5NDBFG97	ESA28430882	A28430882			PROSEGUR COMPAÑIA DE SEGURIDAD S.A.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000565_CC_FIRB	5493007 0W8XSY31XK130	ESA78003662	A78003662		REE SM EQUITY	Red Electrica de Espana SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000566_CC_FIRB	BSYCX13Y0NOTV14V9N85		A78374725	ES0273516007	REP GY Equity	Repsol, S.A.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000567_CC_FIRB		ESA08000820	A08000820		DMM XT EQUITY	S A DAMM	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000568_CC_FIRB	549300QHD5DP0GOPGX63					SOVENA ESPANA SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000569_CC_FIRB	213800JEZBUPZKWJGF49	ESA28092583	A28092583		TRE SM EQUITY	TECNICAS REUNIDAS S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000570_CC_FIRB	549300EEJH4FEPDBBR25		KvK 24269798 0000		TEF SM EQUITY	TELEFONICA SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000571_CC_FIRB		ESA08356727	A08356727		TST SM EQUITY	TESTA INMUEBLES EN RENTA S.A..	ES	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000572_CC_FIRB	549300FM9ZJJB5FCS825					TWINS ALIMENTACION SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000573_CC_FIRB	95980020140005462150	ESA79524054	A79524054		571979Z	URBASER S.A.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000574_CC_FIRB	5299008CBH6EAEH1VZ37	ESA28293348	A28293348			WORLD DUTY FREE GROUP S.A.U..	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000575_CC_FIRB	743700FHGZEV5UGCB005			FI0009010391	AHL1V FH EQUITY	Ahlstrom Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000576_CC_FIRB	529900Q14K1SCMIMO82					Bayer Nordic SE	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000577_CC_FIRB	549300 2B0GOVF42KWX33					Cargotec Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000578_CC_FIRB	549300P8N0P6KDGTJ206			XS0946179529	TY2 GS Equity	Citycon OYJ	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000579_CC_FIRB	743700TU2S3DXWGU7H32		0116510-6	XS0973806861	ELA GM Equity	Elisa Corporation	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000580_CC_FIRB	743706ZZJ1F7CUA5518					Fingrid Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000581_CC_FIRB	213800SB6EOB8SSK9W63			FI0009003230	FIA1S FH EQUITY	Finnair Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000582_CC_FIRB	743700BKTW4EQIVKYY42			FI0009000400	FIS1V FH EQUITY	Fiskars Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000583_CC_FIRB	635400IUIZZIUJSAMF76			FI0009007132	FUM1V FH EQUITY	Fortum Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000584_CC_FIRB	743700 31Y7RK5H88CQ48			FI0009004824	KRA1V FH EQUITY	Kemira Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000585_CC_FIRB	743700OX6HSVMCAHPB95					KESKO OYJ	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000586_CC_FIRB	2138001CNF45JP5XZK38	1927400-1	HRB57225		KC4 GR EQUITY	Kone GmbH	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000587_CC_FIRB	2138007FRMWVPUDCMA45			FI0009007835	MEO1V FH EQUITY	Metso Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000588_CC_FIRB	5493009GY1X8GQ66AM14			FI0009013296	NES1V FH EQUITY	Neste Oil Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000589_CC_FIRB	549300A0JPRWG1KI7U06			FI0009000681	NOK1V FH EQUITY	Nokia Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000590_CC_FIRB	743700YQIO8Y4L4WKR40					Nokian Renkaat Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000591_CC_FIRB	74370061PO7C10E3PA54					Norilsk Nickel Harjavalta Oy	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000592_CC_FIRB	5493009YRUJJDCFF0R80			FI0009002422	OUT1V FH EQUITY	Outokumpu Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000593_CC_FIRB	549300R0VN9C371W0E07			FI0009014575	OTE1V FH EQUITY	Outotec Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000594_CC_FIRB	743700X6KUJ0Z8GJIF03					POHJOLAN VOIMA OY	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000595_CC_FIRB	743700CIR72J21JZO637					Ramirent Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000596_CC_FIRB	743700XJC24THUPK0S03			FI0009007694	SAA1V FH EQUITY	Sanoma Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000597_CC_FIRB	743700IFQ16W89M11Y95					STOCKMANN OYJ ABP	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000598_CC_FIRB	74370002ZP669LKUTZ738				STERV FH EQUITY	Stora Enso Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000599_CC_FIRB	743700LQ48IZBTZN4S52		0196656-0	XS1043513529		Teollisuuden Voima Oyj(TVO)	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000600_CC_FIRB	743700PKLY0671ZIF588					Tikkurila Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000601_CC_FIRB	213800EC6PW5VU4J9U64			FI0009005987	UPM1V FH EQUITY	UPM-Kymmene Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000602_CC_FIRB	743700G7A9J1PHM3X223			FI0009003727	WRT1V FH EQUITY	Wärtsilä Oyj Abp	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000603_CC_FIRB	549300TLDC3IQX97WU26					Wihuri Packaging Oy	FI	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000604_CC_FIRB	529900M13GM4VSTE6W80					YIT Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000605_CC_FIRB	969500QZC2Q0TK11NV07				ACF FP EQUITY	Accor SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000606_CC_FIRB	969500PJMBSFHYC37989				ADP FP Equity	Aeroports de Paris S.A. (ADP)	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000607_CC_FIRB	969500AQW31GYO8JZD66			FR0000031122		AIR FRANCE-KLM	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000608_CC_FIRB	969500MMPQVHK671GT54				AI FP EQUITY	Air Liquide SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000609_CC_FIRB	969500RAZNDFVFATTJ14					ALCATEL LUCENT INTERNATIONAL	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000610_CC_FIRB	969500CRD8GYWLG6R54		542019096	FR0000130007	ALU FP EQUITY	Alcatel Lucent S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000611_CC_FIRB	969500TZFFAS8XMVPQ44				ALALF UV Equity	ALCATEL-LUCENT SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000612_CC_FIRB	549300W64S5Q0I46LK20					ALSTOM HOLDINGS SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000613_CC_FIRB	969500 32TUYMW11FB530				ALO FP EQUITY	Alstom SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000614_CC_FIRB	9695007B0RXQCHHTGR34		305207169		AREVA FP EQUITY	AREVA NC	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000615_CC_FIRB	969500 26BLIV09FMSM49				AKE FP EQUITY	Arkema Group SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000616_CC_FIRB					ATO FP EQUITY	Atos Origin SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000617_CC_FIRB	213800U12KWYZEECZ934		572139996		ASF FP EQUITY	AUTOROUTES DU SUD DE LA FRANCE SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000618_CC_FIRB	969500 2SV2VP9CU42826				ARR FP EQUITY	Autoroutes Paris-Rhin-Rhone SA [APRR]	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000619_CC_FIRB	F5WCUMTUM4RKZ1MAIE39					AXA SA	FR	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000620_CC_FIRB	969500MOCLNQFNZN0D63		572015246		EN LI Equity	BOUYGUES SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000621_CC_FIRB	969500 77L0TN7BAROX36				CAP FP EQUITY	Cap Gemini Sogeti SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000622_CC_FIRB	549300B8P6MUJ1YWTS08				CA FP EQUITY	Carrefour SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000623_CC_FIRB	969500VHL8F83GBL6L29		554501171	FR0000125585	CO FP EQUITY	CASINO GUICHARD - PERRACHON	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000624_CC_FIRB	9695001K81BDUET02H66				CGM FP EQUITY	Cegedim SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000625_CC_FIRB	969500FCVQ5SLAAUJV59				GA S1 Equity	CGG	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000626_CC_FIRB	969500WESYQMQ1F2C272					CHRISTIAN DIOR	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000627_CC_FIRB	969500BZJ49ICBZZ08					CMA CGM S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000628_CC_FIRB	969500QKVPV2H8UXM738				CNP FP Equity	CNP Assurances	FR	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000629_CC_FIRB	213800CP8292W9E8LJ69		552115891		DG FP Equity	Cofiroute	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000630_CC_FIRB	969500DZBBMYHB8NAM93		552025314	FR0000121634	RE FP EQUITY	COLAS SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000631_CC_FIRB	NFONVGN05Z0FMN5PEC35				SGO FP EQUITY	Compagnie de Saint-Gobain SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000632_CC_FIRB	549300SOSI58J6VIW052				ML FP EQUITY	Compagnie Generale des Etablissements Michelin SCA [CGEM]	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000633_CC_FIRB	969500D8BWYH453FLN28					CRISTAL UNION	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000634_CC_FIRB	85OKW2SW05RZFQS1W718				JJ FP EQUITY	Crown European Holdings SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000635_CC_FIRB	969500H6VMRN7AY1ZU14		441133808		85117Z FP EQUITY	DCNS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000636_CC_FIRB	969500L6LOD5B2D7Y0N70				EDEN FP Equity	Edenred S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000637_CC_FIRB				FR0000130452	FGR FP EQUITY	Eiffage SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000638_CC_FIRB	549300X3UK4GG3FNMO06			FR0010242511	EDF FP EQUITY	Electricite de France SA [EDF]	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000639_CC_FIRB	9695001HM58510NEI780		380543678			Elior	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000640_CC_FIRB	549300LUH78PG2MP6N64					Eramet SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000641_CC_FIRB	549300M3VH1A3ER1TB49		712049618	FR0000121667	EI FP EQUITY	ESSILOR INTERNATIONAL	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000642_CC_FIRB	529900HC20ELW4B6XI30					Euler Hermes France	FR	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000643_CC_FIRB	529900U7UKA0U2TO8412					AIRBUS HELICOPTERS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000645_CC_FIRB	549300MCOOY1V7P2PG30				ETL FP Equity	Eutelsat S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000646_CC_FIRB	969500WASBF8AZP8TC02		323288563	FR0000053142	LEY FP EQUITY	FAIVELEY TRANSPORT	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000647_CC_FIRB	969500F0VMZLK2IULV85			FR0000121147	EO FP EQUITY	Faurecia S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000648_CC_FIRB	969500UPKU9VF8XAEU18		775625767		1044Q FP EQUITY	FINANCIERE AGACHE SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000649_CC_FIRB	969500P8M3W2XX376054					Fonciere des Regions	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000650_CC_FIRB	969500MCOONR8990S771				FTE FP EQUITY	France Telecom SA / Orange SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000651_CC_FIRB	5493005GNGE7UFJCIL03				FBEL FP EQUITY	Fromageries Bel SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000652_CC_FIRB	969500YWO65OHPVAHN71					GALERIES LAFAYETTE	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000653_CC_FIRB	LAXUQCHT4FH58LRZDY46			FR0010208488	GSZ FP EQUITY	GDF Suez SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000654_CC_FIRB	529900710OJCYZX6IL07					GEA Batignolles Technologies Thermiques SAS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000655_CC_FIRB	9695003E4MMA10IBTR26		592014476			Gecina	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000656_CC_FIRB	969500 4TMMZ3JBKJO332		377791967		UG FP Equity	GIE PSA Tresorerie	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000657_CC_FIRB	969500ASEC557H5A4F22		476180625			Groupe Auchan S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000658_CC_FIRB	969500KMUQ2B6CBAF162				BN FP EQUITY	Groupe Danone SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000659_CC_FIRB	969500O3KMCBQT8KGK58					Groupe Soufflet SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000660_CC_FIRB	969500FY5T5MLH4G9A95				RIA FP EQUITY	Groupe Steria SCA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000661_CC_FIRB	969500LYSYS0E800SQ95		408168003			Holding Bercy Investissement SCA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000662_CC_FIRB	969500I3QVK40XEORU25		495137077			HOLDING D'INFRASTRUCTURES DES METIERS DE L'ENVIRONNEMENT	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000663_CC_FIRB	969500UDH342QLTE1M42		582074944	FR0000035081	ICAD FP EQUITY	ICADE	FR	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000664_CC_FIRB	969500FZ9BTRZS3JNB97		342376332	FR0004035913	ILD FP EQUITY	ILIAD	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000665_CC_FIRB	549300 75MZSSIB2TGC64		449354224	FR0000120859	NK FP EQUITY	IMERYS S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000666_CC_FIRB	969500 2OY2X35E9X8W87					Ipsos SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000667_CC_FIRB	549300ORN5E1P46ATH26		440413730		IT IM Equity	Italcementi Finance S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000668_CC_FIRB	969500 9KV7AFPDE15S30				DEC FP EQUITY	JCDecaux SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000669_CC_FIRB	549300VGEJKB7SVUZR78		552075020		PP IM Equity	Kering S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000670_CC_FIRB	969500PB4U31KEFHZ621		780152914			Klepierre S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000671_CC_FIRB	969500L0T16HX3R78P61					La Mondiale	FR	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000672_CC_FIRB	969500 0Y G7TR7PAP0L59				222691Z FP EQUITY	La Poste [France]	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000673_CC_FIRB	969500O558W10MK2JF76					Labco SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000674_CC_FIRB	549300DNNL29KCEPRZ85			FR0000120537	LG FP EQUITY	Lafarge SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000675_CC_FIRB	969500VX2NV2AQQ65G45				MMB FP EQUITY	Lagardere SCA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000676_CC_FIRB	969500TJLHIZLFRWEQ48			FR0010307819	LR FP EQUITY	Legrand	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000677_CC_FIRB	969500C0B8YR7HT3OM14				221202Z FP EQUITY	Linagrain SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000678_CC_FIRB	529900J11GG6F7RKVI53			FR0000120321	OR FP EQUITY	L'Oréal	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000679_CC_FIRB	IOG4E947OATN0KJYSD45				MC FP EQUITY	LVMH Moet Hennessy Louis Vuitton SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000680_CC_FIRB					MDCA FP EQUITY	Medica France SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000681_CC_FIRB	969500081CGAXB7YS433		424064707			Mercialys	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000682_CC_FIRB	969500DZ56QVIKRIU954					Monoprix SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000683_CC_FIRB	969500I5FU78G84IJIV14				NEX FP EQUITY	Nexans SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000684_CC_FIRB	549300DMQNOND61EVJ13					Novacap SA	FR	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000685_CC_FIRB	969500CDLQKYAR1PL761					NutriXo SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000686_CC_FIRB	969500SHDTSMKBXKKO85					Oberthur Technologies S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000687_CC_FIRB	529900I97YPPX9J0H5D87			FR0000120693	RI FP EQUITY	PERNOD RICARD S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000688_CC_FIRB	969500TZ5950IT5FPQ42				UG FP EQUITY	Peugeot SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000689_CC_FIRB	969500C0PA29TV19CT55				221410Z FP EQUITY	Picard Surgeles SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000690_CC_FIRB					PP FP EQUITY	Pinault Printemps Redoute SA [PPR]	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000691_CC_FIRB	213800 4KW8BV571II342			FR0000130577	PUB FP EQUITY	Publicis Groupe SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000692_CC_FIRB	969500AI7V5V0J9TOU58				RAL FP EQUITY	Rallye SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000693_CC_FIRB	549300V6A3Z027YT216				RCO FP Equity	Remy Cointreau S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000694_CC_FIRB	969500F7JLTX36OUI695			FR0000131906	RNO FP EQUITY	RENAULT S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000695_CC_FIRB	969500VZN4KDEZ14C105		412280737		224063Z FP EQUITY	RESEAU FERRE DE FRANCE	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000696_CC_FIRB	969500N6AVPA51648T62				RXL FP Equity	Rexel SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000697_CC_FIRB	969500FO141C5967KC72					Roquette Freres	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000698_CC_FIRB	969500JRJW0K2ET1UP76		444619258		226514Z FP EQUITY	RTE EDF TRANSPORT SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000699_CC_FIRB	969500UIC89GT3UL7L24				SAF FP EQUITY	Safran SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000700_CC_FIRB	549300E9PC51EN656011		395030844		SAN FP Equity	SANOFI S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000701_CC_FIRB	969500A1YF1XUYYX5284				SU FP EQUITY	Schneider Electric SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000702_CC_FIRB	969500S6ULJ4J17V3752				SCR FP Equity	SCOR SE	FR	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000703_CC_FIRB	969500WP61NBK098AC47				SK FP EQUITY	SEB SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000704_CC_FIRB	969500KDAUM9TYWQTR36		470801168		286575Z FP EQUITY	SOC NATIONALE IMMOBILIERE	FR	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000705_CC_FIRB	969500LCBOG12HXPYM84				SW FP EQUITY	Sodexho Alliance SA [Sodexo]	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000706_CC_FIRB	969500SU38X1SF184325		552028425		QS3 GF Equity	Solocal Group	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000707_CC_FIRB	969500VEVOWR22R2YR86				987657 8Z FP Equity	Sonepar SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000708_CC_FIRB	969500A4MXJ3ESPHK698					SNCF MOBILITES	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000709_CC_FIRB	969500IUJ7FMZ37G6N39		572119550		593377Z FP EQUITY	SUCRES ET DENREES	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000710_CC_FIRB	969500 2EVBYM5B2OIP31				469937 7Z FP Equity	Tarkett SAS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000711_CC_FIRB	969500NQMNC0PVUY8V74				TEC FP EQUITY	Technip SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000712_CC_FIRB	529900FNDVTQJOVVPZ19				HO FP EQUITY	Thales SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000713_CC_FIRB			542051180	FR0000120271	FP FP EQUITY	TOTAL SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000714_CC_FIRB	969500BWNQ1BOPI06159		492520333			Tyrol Acquisition 2 SAS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000715_CC_FIRB	969500SHQITWXSIS7N89		682024096	FR0000124711	UL NA EQUITY	UNIBAIL RODAMCO SE	FR	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000716_CC_FIRB	549300 6IH2N2WMIBB742				FR FP Equity	Valeo S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000717_CC_FIRB	969500P2Q1B47H4MCJ34				VK FP EQUITY	Vallourec SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000718_CC_FIRB	969500LENY69X51OOT31				VIE FP EQUITY	Veolia Environnement SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000719_CC_FIRB	969500 9Y11863TOVDP79					Vicat SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000720_CC_FIRB	213800WFQ334R8UXUG83				DG FP EQUITY	Vinci SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000721_CC_FIRB	969500FU4DRAEVJW7U54				VIV FP EQUITY	Vivendi SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000722_CC_FIRB	969500M98ZMIZYJD5O34		572174035		MF FP Equity	Wendel	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000723_CC_FIRB	969500SFFMSIHJH1 1UO32				ZC FP EQUITY	Zodiac Aerospace SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000724_CC_FIRB	549300MJIRPTCHAYW359		7847174			ABP Finance Plc	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000725_CC_FIRB	213800B4XZJ3ZDM7CL47				AFR LN Equity	Afren plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000726_CC_FIRB	213800 3R7TGCSVF27H47		SC177553	GB00B4WQ2Z29	AGK LN Equity	AGGREKO PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000727_CC_FIRB	213800HPMHRN3PT62M97		06279732		0807384D LN EQUITY	AIRTANKER FINANCE LIMITED	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000728_CC_FIRB	DTA07N5U5HK2KC1SCM04		01675285	GB0000282623		AMEC Foster Wheeler plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000729_CC_FIRB	2Y33NQ5FPIBPR8L9QX13		2854310		AML LN Equity	Amlin PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000730_CC_FIRB	213800DL377MH46PDY63		4330322			Anglian Water Services Financing Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000731_CC_FIRB	549300S9XF92D1X8ME43		3564138	GB00B1XZS820	AAL LN EQUITY	Anglo American Plc.	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000732_CC_FIRB	VVT2B791IZ4U3R6BY589		7876075		AON UN Equity	Aon plc	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000733_CC_FIRB				GB00B15Y0C52		AP ALTERNAT ASSETS	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000734_CC_FIRB	549300F4RYR1DNTO2O39		6137924			Arqiva Financing No. 1 Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000735_CC_FIRB	GBQKSY6W7G0OHCQ8OQ72		293262		ABF LN Equity	Associated British Foods PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000736_CC_FIRB	PY6ZZQWO2IIZFZC3IOL08		2723534		ZEG GY Equity	AstraZeneca PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000737_CC_FIRB	YF0Y5B0IB8SM0ZIG9G81		2468686		AV/ LN EQUITY	Aviva Plc	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000738_CC_FIRB	213800TSKOLX4EU6L377		02342138	GB0009697037	BAB LN Equity	Babcock International Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000739_CC_FIRB	8SVCSVKSGDWMW2QHOH83		1470151		BA/ LN EQUITY	BAE Systems Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000740_CC_FIRB	CT4UIJ3TUKGYYHMENQ17		395826	GB0009961622	BBY LN EQUITY	Balfour Beatty plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000741_CC_FIRB	2138006R85VEOF5YNK29		604574		BDEV LN EQUITY	Barratt Developments Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000742_CC_FIRB	213801T2QEV5RXMFI32		00053688	GB00B1FP8915	BBA LN Equity	BBA AVIATION PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000743_CC_FIRB			1480047		BRSN LN Equity	Berendsen Plc [ex-Davis Service Group Plc]	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000744_CC_FIRB					01341 46D LN Equity	Best Buy Europe Distributions Ltd	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000745_CC_FIRB	V1LV067AJN766PCJJG11		3763515		BG/ LN Equity	BG Energy Holdings Ltd	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000746_CC_FIRB	549300C116EOWV835768		3196209		BLT LN Equity	BHP Billiton Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000747_CC_FIRB	VK07P8T49UYFO085O712		3114356		BMW HB Equity	BMW (UK) Capital plc	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000748_CC_FIRB	213800V93QFW53NB7Y29		1036959			Bodycote International Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000749_CC_FIRB	213800TGK6XXFA2TBO31		3558065			Boparan Holdings Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000750_CC_FIRB	213800M11ELCLQ8VF938		4011660			Bourne Leisure Ltd	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000751_CC_FIRB	549300ZPID4GQRDW1318	110473-9	HRB113611		BP/ LN EQUITY	BP Europa SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000752_CC_FIRB	G1KG0OQD10NOMCMLDZ35		00542515		BP/ LN EQUITY	BP INTERNATIONAL LTD	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000753_CC_FIRB	213800MBRRUVQIONAN53		4578621		BXB AT Equity	Brambles Finance plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000754_CC_FIRB	549300136VSBKI0Q8750		5262170			Brenntag UK Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000755_CC_FIRB	375X9PSJLLOV7F21O626		01777777		IAG LN EQUITY	BRITISH AIRWAYS PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000756_CC_FIRB	213800LS874P3WKNCV04		3407696		BATS LN EQUITY	British American Tobacco Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000757_CC_FIRB	549300IBP32UQZ0KL24		RC000057			British Broadcasting Corporation	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000758_CC_FIRB	RV5B68J2GV3QGMRPW209		621920			British Land Company PLC (The)	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000759_CC_FIRB	213800T3TS48MQKF4BZ29		9256967		BSY LN EQUITY	British Sky Broadcasting Group Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000760_CC_FIRB	549300OWFMSO9NYV4H90		01800000		BT/A LN EQUITY	BRITISH TELECOMMUNICATIONS PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000761_CC_FIRB	635400L3NVMYD4BVCI53		5604923		BVIC LN Equity	Britvic PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000762_CC_FIRB			358948	GB00B0744B38	BNZL LN EQUITY	BUNZL PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000763_CC_FIRB	ZIMCVQHUFZ8GVHENP290		2779134			Bupa Finance plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000764_CC_FIRB	213800J3MPR8KO94D535		3458224		BRBY LN Equity	Burberry Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000765_CC_FIRB	213800UL7Z7B6GLBZ213		3314066			C&J Clark Ltd	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000766_CC_FIRB	OMIGEWPLHL4M7ZV0IZ88		2081330		CPI LN EQUITY	Capita Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000767_CC_FIRB	6SNZTEXLR1M5211YYB89				CLLN LN EQUITY	Carillion Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000768_CC_FIRB	4DR1VPDQMHD3N3QW8W95		4039524		CCL LN EQUITY	Carnival Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000769_CC_FIRB	213800 1E12GWLLDQQF16		7105905		CPW LN Equity	DIXONS CARPHONE PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000770_CC_FIRB	E26EDV109X6EEPBKVH76		3033654	GB00B033F229	CNA LN EQUITY	CENTRICA PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000771_CC_FIRB	549300IF6EUDVXYQI061		5900853			CEVA Group plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000772_CC_FIRB	213800U9A54VQJ5P2J41		86662		CHG LN Equity	Chemring Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000773_CC_FIRB	213800J2J3TOOI176M73		5212407		CINE LN Equity	CINEWORLD GROUP PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000774_CC_FIRB	213800A41R9NL49E5632		00030470	GB00B07KD360	COB LN Equity	COBHAM PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000775_CC_FIRB	2138008M6MH9OZ6U2T68		4083914		CPG LN EQUITY	Compass Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000776_CC_FIRB	6354003CVDDPNXREIR29		FC031117			CPUK Finance Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000777_CC_FIRB	4OFD47D73QFJLT1MOF29		184594		DMGT LN Equity	Daily Mail and General Trust Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000778_CC_FIRB	213800NPR9YDSBO86U08		0316 2897	GB0002502812		DAIRY CREST GROUP PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000779_CC_FIRB	549300 7MMUEIF4NJG110		5448421		DEB LN EQUITY	Debenhams Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000780_CC_FIRB	213800J4UVB5OWG8VX82		3369634		DPH LN Equity	Dechra Pharmaceuticals PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000781_CC_FIRB	213800BXKQ9KZNUR1M61		1819699			Derwent London PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000782_CC_FIRB	213800ZVIELEA55JMJ32		23307		DGE FP Equity	Diageo plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000783_CC_FIRB	213800 5HMFMTYXNIEX13		SC000750			DIAGEO SCOTLAND LIMITED	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000784_CC_FIRB	529900 4HGJWHJ71M5T77		5671205			DNL UK LTD	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000785_CC_FIRB	213800 1GRMZ39JRSE316		01363137	GB0002748050	DNO LN Equity	DOMINO PRINTING SCIENCES PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000786_CC_FIRB	39RSBE4RCI4M15BLWH36		1377658		SMDS LN EQUITY	DS Smith Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000787_CC_FIRB	213800 1LSWETH5TDQG53		2366777			DWR Cymru Cyfyngedig	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000788_CC_FIRB	213800U5R8Q5KGM2KU56		2366906			Eastern Power Networks plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000789_CC_FIRB	549300XUUK1H52EDCK10					EDC Finance Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000790_CC_FIRB	549300ZM2QCFG22BOJ03		2366949			Electricity North West Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000791_CC_FIRB	549300KVXDURRKVW7R37		647788		ECM LN EQUITY	Electrocomponents Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000792_CC_FIRB	2138008LJU6WFQWOXJ73		7140891		ENQ LN Equity	EnQuest plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000793_CC_FIRB	7N0UJMJLXD0MDT5D5086		7023598			Ensco plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000794_CC_FIRB	549300V1O67HJV48FS61		6845434			ENW Finance plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000795_CC_FIRB	549300TMOZNA03BVNE96		5444653		ESNT LN Equity	ESSENTRA PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000796_CC_FIRB	213800Z3G8LF55V46281		02954623			EUROPEAN METAL RECYCLING LIMITED	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000797_CC_FIRB	213800SVCZ6YZ8YJI569		2462001		4379945Z LN Equity	Eurostar International Ltd	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000798_CC_FIRB	549300Z2X7O83FCJVYO69		7329930			Eversholt Funding Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000799_CC_FIRB	JPO68XMABX4DR21BNE65		8263590		027481LZ LN Equity	Everything Everywhere Ltd	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000800_CC_FIRB	549300D8DFVZ551GGT17				EVR LN EQUITY	Evraz Group S.A.	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000801_CC_FIRB	635400RXXHHYT1JTSZ26		653331			EXPERIAN PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000802_CC_FIRB	213800JLG5TPE3RBYG56		4094619			FIRST CHOICE HOLIDAYS FINANCE LIMITED	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000803_CC_FIRB	549300DEJZCPWA4HKM93		SC157176		FGP LN EQUITY	First Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000804_CC_FIRB	549300JXWH1UV5J0XV81		6344120		FRES LN Equity	Fresnillo plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000805_CC_FIRB	213800WTATMITUGXJQ69		FC031364			Friends Life Group PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000806_CC_FIRB	549300L3KWKK8X35QR12		4992207		GFS LN EQUITY	G4S Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000807_CC_FIRB	213800OOHUV3HHP46A02		00836539	GB00B3Y2J508	GFRD LN Equity	GALLIFORD TRY PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000808_CC_FIRB	213800E8KX2VV9YDY362		1991018			Gatwick Airport Ltd	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000809_CC_FIRB	549300IK25CZHKVLAL89		03768267		1844538Z LN EQUITY	Gazprom Marketing and Trading Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000810_CC_FIRB	549300TQ8VD7Q3ZYZS59		2258699		GS7 GY Equity	GlaxoSmithKline Capital PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000811_CC_FIRB			3888792	GB0009252882	GSK LN EQUITY	GlaxoSmithKline plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000812_CC_FIRB	213800N9W2D8A4GJGR36		04542769		2006623Z LN EQUITY	GLENCORE ENERGY UK LTD	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000813_CC_FIRB	213800QIJMYMW6TSBG41		5333192		GNK LN Equity	Greene King Finance Plc	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000814_CC_FIRB	213800R9N5F2WRMGTR50		24511		GNK LN EQUITY	Greene King Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000815_CC_FIRB	213800U8JEPF65PSKU22		6143540			GUARDIAN DIGITAL COMMUNICATIONS LIMITED	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000816_CC_FIRB	2138007FRG1UR9KGBT40		00040932	GB0004052071	HLMA LN Equity	HALMA PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000817_CC_FIRB	213800G1C9KKVVDN1A60		360632	GB0004065016	HMSO LN EQUITY	Hammerson PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000818_CC_FIRB	529900N6RQR0PX7ZTR62		4626078		HEI GY Equity	Hanson Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000819_CC_FIRB	213800QC8AWD4BO8TH08		2150950		HAS LN Equity	Hays PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000820_CC_FIRB	549300J5R8AWMHPE7O05		1991017			Heathrow Airport Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000821_CC_FIRB	7T196JO3DYEQWZ7Z726		99529			Heathrow Funding Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000822_CC_FIRB	213800YRHAPNN54BKN78		5863533	GB00B19NKB76	HOME LN EQUITY	HOME RETAIL GROUP PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000823_CC_FIRB	213800UTXVFRH9XBL453		7939278			Iceland Acquico Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000824_CC_FIRB	213800FGWQXPVI86SE26		5879252			Iglo Foods MidCo Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000825_CC_FIRB			3236483	GB0004544929	IMT LN EQUITY	Imperial Tobacco Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000826_CC_FIRB	213802D68XDR4LZCG32		7084307			Ineos Finance plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000827_CC_FIRB			5134420		IHG LN EQUITY	Intercontinental Hotels Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000828_CC_FIRB	549300OGASR5WRKJ8R68		2234775			INTERMEDIATE CAPITAL GROUP PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000829_CC_FIRB				GB00B19DVX61	ISYS LN EQUITY	Invensys plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000830_CC_FIRB	ZLECI7ED2QMWFGYCXZ59		4967001		ITV LN Equity	ITV plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000831_CC_FIRB	213800VGZAAJJKJ9Y484		185647		SBRY LN EQUITY	J Sainsbury Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000832_CC_FIRB	529900RRNKUM3HNJGF98		KvK 34233247 0000		JBH LN EQUITY	JAB Holdings B.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000833_CC_FIRB	213800CHWARFAAN7UB85		1709784		JDW LN EQUITY	JD Wetherspoon Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000834_CC_FIRB	549300I8LNN1X4R79PJ89		SC034970	GB0005790059		JOHN MENZIES PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000835_CC_FIRB	549300PLYY6110B6S323		SC036219	GB00B5N0P849	WG/ LN Equity	JOHN WOOD GROUP PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000836_CC_FIRB	213801AVBSD1HSC6Z10		33774	GB0004764071	JMAT LN EQUITY	JOHNSON MATTHEY PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000837_CC_FIRB	213800JFIBCR4LGUA242		SC015382	GB0004769682		JOHNSTON PRESS PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000838_CC_FIRB			06467400		KAZ LN EQUITY	KAZ MINERALS FINANCE PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000839_CC_FIRB	213800ZRKCU2OM4Y7O48		02708030	GB0004915632	KIE LN Equity	KIER GROUP PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000840_CC_FIRB	2138 00KBMEV7192FY281		1664812		KGF LN EQUITY	Kingfisher Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000841_CC_FIRB	213800QOWHF5R9VLL274		1429533		LAD LN Equity	Ladbrokes plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000842_CC_FIRB	213800JH9QQWHLO99821		1417162		LGEN LN Equity	Legal & General Group PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000843_CC_FIRB	549300BSGXG3QLIQYT84		8379990			Liberty Global plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000844_CC_FIRB	213800JDI3GTKPG4X138		3929195			London Power Networks plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000845_CC_FIRB	213800QAUUUP6I445N30		05369106	GB00B0SWJX34	LSE LN Equity	LONDON STOCK EXCHANGE GROUP PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000846_CC_FIRB	213800JP7STUK5WKRE92		1000608		MMC LN Equity	MANAGEMENT CONSULTING GROUP PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000847_CC_FIRB	213800IU37OVVT5ZXP41		8338561			Manchester Airport Group Funding PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000848_CC_FIRB	213800CN1RI3UCIZWB95		214436		MKS LN EQUITY	Marks & Spencer Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000849_CC_FIRB	213800HQB746UJ9UWM15		5135049		MARS LN Equity	Marston's Issuer PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000850_CC_FIRB	213800Q6RF3ZJ2CZR962		31461			Marston's PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000851_CC_FIRB	213800HX7FMPA2CIEF02		2798634			McBride plc	GB	Large corporate sample	non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000852_CC_FIRB	YMFO3TKB4UAWQTDZJJ31		432989		MGGT LN Equity	Meggitt Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000853_CC_FIRB	213800E7QA1U8BF34219		4778667		MAB LN Equity	Mitchells & Butlers Finance Plc	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000854_CC_FIRB	213800LOZA69QFDC9N34		6209386	GB00B1CRLC47	MNDI LN EQUITY	Mondi Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0000855_CC_FIRB	4PQUHN3JPFGFNF3BB653		2068222			Morgan Stanley & Co. International plc	GB	Institutions sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000856_CC_FIRB	213800A8IQEMY8PA5X34		2590560		NEX LN Equity	National Express Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000857_CC_FIRB	8R95QZMKZLJX5Q2XR704		4031152		NGG LN EQUITY	National Grid Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000858_CC_FIRB	213800H88F5EE4B1D697		5090412			Network Rail Infrastructure Finance PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000859_CC_FIRB	213800UGAULQ1FVD4B35		1618428			NEW LOOK RETAILERS LIMITED	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000860_CC_FIRB	213800WQD8ECPZP9PH98		4412362		NXT LN EQUITY	Next Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000861_CC_FIRB	549300JJM3ERGZFGGL27		6428375			North West Electricity Networks Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000862_CC_FIRB	635400GPHRFKZQIBUK45		NI026892			Northern Ireland Electricity Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000863_CC_FIRB	213800B3ZUTDOZYVJB41		53171		NTG LN EQUITY	Northgate Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000864_CC_FIRB	213800PWPM9HZIEEO670		2366703			Northumbrian Water Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000865_CC_FIRB	213800WWVCAPAMOZ1M98		5584873			NSG UK Enterprises Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000866_CC_FIRB					2158036Z LN EQUITY	Omnicom Financial Services Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000867_CC_FIRB	213800G8P2ULTOP62Q95		5915896			Osprey Acquisitions Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000868_CC_FIRB	213800J364EZD6UCE231		00775598	GB0006650450	OXIG LN Equity	OXFORD INSTRUMENTS PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000869_CC_FIRB	213800NL5NLBY6YIBI88		2019023		6752JT Equity	Panasonic Finance (Europe) plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000870_CC_FIRB	213800 4JBXWWJKIURC57		53723		PSON LN EQUITY	Pearson Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000871_CC_FIRB			2304195		PDG LN EQUITY	Pendragon Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000872_CC_FIRB	213800V1CCTS41GWH423		02366640	GB00B18V8630		PENNON GROUP PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000873_CC_FIRB			1818486		PSN LN EQUITY	Persimmon Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000874_CC_FIRB	549300OPFWKTD6BUFP71		4267536		PPL UN Equity	PPL UK DISTRIBUTION HOLDINGS LIMITED	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000875_CC_FIRB	213800U93SZC44VXN635		00668987	GB00B1Z4ST84	PFG LN Equity	PROVIDENT FINANCIAL PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000876_CC_FIRB	XB3CXKKKED7OMV80FY35		00019457	GB00B19Z1432	PZC LN Equity	PZ CUSSONS PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000877_CC_FIRB	213800791EF5XP7WW494		2641728		QBE AT Equity	QBE European Operations PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000878_CC_FIRB	213800NRSZ1N2Y61EX44		5777981			R&R Ice Cream plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000879_CC_FIRB	549300 3JFSMOJG48V108		6270876		RB/ LN Equity	Reckitt Benckiser Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000880_CC_FIRB	549300WSX3VBUFFJOO66		2746616			Relx Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000881_CC_FIRB	549300VN4WV7Z6T14K68		5393279		RTO LN EQUITY	Rentokil Initial Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000882_CC_FIRB	549300JJKH86IWQ78005		191285		REX LN EQUITY	Rexam Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000883_CC_FIRB	213800911 3L7IDGEM175		358901		RIO LN Equity	Rio Tinto Finance plc	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000884_CC_FIRB	X57JK1U580XATGR67572		1003142		RR/ LN EQUITY	Rolls-Royce Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000885_CC_FIRB	213800ANK59AYB612F23		93792		RSA LN Equity	Royal & Sun Alliance Insurance PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000886_CC_FIRB	213800JQB9FWF5SD6F42		4138203			ROYAL MAIL GROUP LTD	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000887_CC_FIRB			2578443		RPC LN EQUITY	RPC Group	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000888_CC_FIRB	549300HOGQ7E0TY86138		2339826		RSA LN Equity	RSA Insurance Group PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000889_CC_FIRB	Y4DQT2X5DDRE70QFR206		3528416		SAB LN EQUITY	SABMiller Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000890_CC_FIRB	549300Y7M5CC1U5DBX07		SC264065			Scotland Gas Networks plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000891_CC_FIRB	549300KI75VYLLMSK856		SC117119		SSE LN EQUITY	SSE Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000892_CC_FIRB	213800X1T29YFAYMPC26		SC144517		AGN NA Equity	Scottish Equitable PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000893_CC_FIRB	213800855VKJ5NICZBA52		SC193794		IBE SQ Equity	Scottish Power Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000894_CC_FIRB	549300WPVG0TZSPBYR76		SC199549		LLOY LN Equity	Scottish Widows PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000895_CC_FIRB	213800XC35KGM9NFC641		167591			SEGRO PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000896_CC_FIRB	549300PT2CIHYN5GWJ21		02048608	GB0007973794		SERCO GROUP PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000897_CC_FIRB	213800RPBXRETY4A4C59		2366619		SVT LN EQUITY	Severn Trent Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000898_CC_FIRB	213800CNEIDZBL17KU22		SC077438		SKS LN EQUITY	Shanks Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000899_CC_FIRB	213800VDC1BKJEZ8PV53		00998314	GB0008025412	SHI LN Equity	SIG PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000900_CC_FIRB	213800ZTMDN8567S1H61		00324357	GB0009223206	SN/ LN Equity	SMITH & NEPHEW PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000901_CC_FIRB	213800MJL6IPZS3ASA11		137013		SMIN LN EQUITY	Smiths Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000902_CC_FIRB	AJOW550HA7E8YNKF5D89		4120046		6758 JT Equity	Sony Global Treasury Services PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000903_CC_FIRB	213800H7NWVLCWAVKA15		3043097			South Eastern Power Networks plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000904_CC_FIRB	213800YQRUOQE9HPX193		4295398			South Staffordshire PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000905_CC_FIRB	213800FR2VAOKRYRHX45		2366665			South West Water Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000906_CC_FIRB	549300SR1GYYNBZQGX56		4094290		SSE LN Equity	Southern Electric Power Distribution PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000907_CC_FIRB	549300SPX8573VZ2SK79		5167021			Southern Gas Networks plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000908_CC_FIRB	213800NCZLJFDE8Y8D88		7581353			Southern Water (Greensands) Financing plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000909_CC_FIRB	213800Z4CO2CZO3M3T10		02025003	GB0003308607	SXS LN Equity	SPECTRIS PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000910_CC_FIRB	4L663LRNTBQ008OK2N07		SC100764		SGC LN Equity	Stagecoach Group plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000911_CC_FIRB	0TMBS544NMO7GLCE7H90		SC286832		SLI LN Equity	Standard Life PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000912_CC_FIRB	549300GUNF6FFGH4LN53		9743802		532183Z LN Equity	Stemcor Holdings Ltd	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000913_CC_FIRB	213800QHYTM5QRFSEM66		3355631		SYR LN EQUITY	Synergy Health Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000914_CC_FIRB	213800WF53FVDRRHRF44		7105891		TALK LN Equity	TalkTalk Telecom Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000915_CC_FIRB	213800TR86P337IE8605		2280000		0469505D LN Equity	Tata Steel UK Ltd	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000916_CC_FIRB	213800BK14474WPKZ244		76535		TATE LN EQUITY	Tate & Lyle Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000917_CC_FIRB	213800B9BTRXTD8S3R66		296805		TW/ LN EQUITY	Taylor Wimpey Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000918_CC_FIRB	213800ZP5RNKC5W2JZ46		445790	GB0008847096	TSCO LN EQUITY	TESCO PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000919_CC_FIRB	213800JKM5UQHFJOTZ25		2366661			Thames Water Utilities Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000920_CC_FIRB	2138009TF1SYOMQLBJ60		02100855	GB0003753778		THE GO-AHEAD GROUP PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000921_CC_FIRB	213800VZ4671W3DVB860		6575598		TCG LN Equity	Thomas Cook Group Treasury limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000922_CC_FIRB	213800JBOFNAAO14YV58		2553288		8766 JT Equity	Tokio Millennium Re (UK) Limited	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000923_CC_FIRB	213800112 7OUBAF22K83		824821		TPK LN Equity	Travis Perkins Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000924_CC_FIRB	213800B6YQZAE81LHAW84		6072876	GB00B1Z7RQ77	TT/ LN EQUITY	TUI TRAVEL Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000925_CC_FIRB	213800 3EYHWO75RKS857		3919249	GB0001500809	TLW LN EQUITY	TULLOW OIL PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000926_CC_FIRB	549300MKFYEKVRWML317		41424		ULVR LN Equity	Unilever PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000927_CC_FIRB	213800Y1TEVS8REY1M35		5957557			United Biscuits Holdco Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000928_CC_FIRB	213800SEZCXK4ANQHF89		3207231			United Business Media holdings Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000929_CC_FIRB	213800KYT12UFB2VE455		2366616		UU/ LN Equity	United Utilities PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000930_CC_FIRB	XCJQ23OWJJNLHN7RQC93		1022786		271652Z LN Equity	Urenco Ltd	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000931_CC_FIRB	213800F3BD6N3G6XHU16		251977		CKSN LN Equity	VESUVIUS HOLDINGS LIMITED	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000932_CC_FIRB	213800TB53ELEUKM7Q61		1833679		VOD LN EQUITY	Vodafone Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000933_CC_FIRB	549300UPYDUR1S5FVL38		9223384			Western Power Distribution Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000934_CC_FIRB	213800 6LIAYQKUCYBB20		29423		WTB LN Equity	Whitbread Group PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000935_CC_FIRB			4212563		WMH LN EQUITY	William Hill Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000936_CC_FIRB	213800Z5WTW8QKOHWQ82		04178808	GB0030329360		WINCANTON PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000937_CC_FIRB	213800IN61LSRGTZSOS29		358949		MRW LN Equity	Wm Morrison Supermarkets Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000938_CC_FIRB	549300HTNGX0DU8W1F65		5537577		WPP LN Equity	WPP 2008 Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000939_CC_FIRB	635400LNUHA2LDXXV850				GCC ID Equity	C&C Group PLC	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000940_CC_FIRB	8NUHUXWN9LG4XBGJ7O17		241565		CAT SE Equity	Caterpillar International Finance Limited	IE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000941_CC_FIRB	635400CHHI1XZLVQH675					Coillte Teoranta	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000942_CC_FIRB	549300MIDJNNTH068E74			IE0001827041	CRH ID EQUITY	CRH Plc	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000943_CC_FIRB	213800UPS1QEE4TD3T45				DCC LN Equity	DCC	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000944_CC_FIRB	635400HRJGVKXFHZ8O77		9401			Dublin Airport Authority PLC	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000945_CC_FIRB	635400UFHDIQCDZ6JK11			IE0003094731	1014Z ID EQUITY	Electricity Supply Board Ltd [ISB]	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000946_CC_FIRB	635400VCPRSU89DLMZ57		480184	XS0856023493		ESB Finance Limited	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000947_CC_FIRB	635400RKRK5EGXSPC782				EXPN LN EQUITY	Experian Finance Plc	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000948_CC_FIRB	635400YN51CDCGBYFZ31					Fyffes plc	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000949_CC_FIRB	549300 8VFFOJPWCZJK45			IE0006669501	GLB ID EQUITY	Glanbia Plc	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000950_CC_FIRB	635400BE9SBAG61DJ963				GFTU LN Equity	Grafton Group PLC	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000951_CC_FIRB	6354007LIXWZ5WPPT308		519799		GRF SQ Equity	Grifols World Wide Operations Ltd.	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000952_CC_FIRB	9XT153MZJ013RO12SX05		2936	IE00B59HWB19		INDEPENDENT NEWS & MEDIA PUBLIC LIMITED COMPANY	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000953_CC_FIRB				IE0004906560	KYG ID EQUITY	Kerry Group Plc	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000954_CC_FIRB	635400HM7V74SUB9OG75					Kingspan Group plc	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000955_CC_FIRB	635400JJOWHIYAJER733					MUSGRAVE GROUP PLC	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000956_CC_FIRB	635400EG4YIJLJMZJ782			IE0002588105	PWL ID Equity	PADDY POWER PLC	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000957_CC_FIRB	635400WKFIPCHCKVW376		104547		RYA ID Equity	Ryanair Holdings PLC	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000958_CC_FIRB	396PBGKP6TE3O062MS44				STX UW Equity	Seagate Technology plc	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000959_CC_FIRB	635400CPLP8H5ITDVT56			IE00B1RR8406	SKG ID EQUITY	SMURFIT KAPPA GROUP PLC	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000960_CC_FIRB	549300INUT2G0ST5K268		327184		TEX UN Equity	Terex International Financial Services Co.	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000961_CC_FIRB	635400K7UEIKHMNKLJ02					Total Produce plc	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000962_CC_FIRB			482042			XL Group PLC	IE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000963_CC_FIRB	VZVOSGGS8JJTR4J7J704					Amtek Auto Ltd	IN	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000964_CC_FIRB	8GRDBX1TJ0PU5NCSHT72		MH00893 1		BPCL IS Equity	Bharat Petroleum Corporation Limited	IN	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000965_CC_FIRB					BHARTI IN Equity	Bharti Airtel Ltd	IN	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000966_CC_FIRB					IOCL IN Equity	INDIAN OIL CORPN LIMITED	IN	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000967_CC_FIRB	FMVY11ZCSYXSAFRDIT05				LT IN Equity	Larsen & Toubro Ltd	IN	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000968_CC_FIRB					RCOM IN Equity	Reliance Communications Ltd	IN	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000969_CC_FIRB	549300UOETFYRONLG31				RIL IN EQUITY	Reliance Industries Ltd	IN	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000970_CC_FIRB	1GZWF073JTTD6XPRUU65					Wipro GE Healthcare Private Limited	IN	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000971_CC_FIRB	213800Z3CFZOLXPJWN61					Landsvirkjun	IS	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000972_CC_FIRB	815600760E3944316DB24	3812211	493995		A2A IM EQUITY	A2A S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000973_CC_FIRB	8156000962B2EB41FE28	5988397	1497770		452579 1Z IM EQUITY	ACCIAIERIA ARVED I S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000974_CC_FIRB	8156004FCECE0879E118	1516174 7	191346		7570364Z IM EQUITY	ACCIAIERIE VALBRUNA S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000975_CC_FIRB	549300Q3448N041CTH56	11341891	882486	XS0495012428	ACE IM Equity	Acea SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000976_CC_FIRB	815600818368699 6C911	25090618	3567090232			ACQUE VERONESI S.C.A R.L.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000977_CC_FIRB	8156007259ABDEA3F444	15214381	971268			Aeroporti di Roma S.p.A	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000978_CC_FIRB	549300H2RFDYI3YP5R63	13960200	263011		337973Z NA EQUITY	AGUSTAWESTLAND S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000979_CC_FIRB	529900EKXEGSRCGAAC89	14856155	2791070044		451973Z	ALSTOM FERROVIARIA S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000980_CC_FIRB	ZYXJDNVM2J13VBM8G556				AMP IM EQUITY	Amplifon SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000981_CC_FIRB	815600B611746717CC98				50098Z IM Equity	Ansaldo Energia SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000982_CC_FIRB	549300FZRH46R7DWAX12	1248024	557390		447623Z IM EQUITY	ANSALDOBREDA S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000983_CC_FIRB	815600049A1F9AFE6666	4140157	1192794		MN IM EQUITY	ARNOLDO MONDADORI EDITORE SPA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000984_CC_FIRB	8156000BEB8FC062F442	1020333	120591		2168Z IM EQUITY	ARTSANA - SOCIETA' PER AZIONI	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000985_CC_FIRB	549300X5UKJVE386ZB61	6914312	6204	XS1014759648	ASG GY Equity	Assicurazioni Generali SpA	IT	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000986_CC_FIRB	81560001F41A81948348				AST IM EQUITY	Astaldi SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000987_CC_FIRB	8156008DEC771409C487	18631331	1023691		AU9 GF Equity	Atlantia S.p.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000988_CC_FIRB	529900 3D9N269813C257	1367700	188902		AGL IM EQUITY	AUTOGRILL S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000989_CC_FIRB	8156001494 48CEB9B230	19402720	1037417		365371 9Z IM EQUITY	AUTOSTRADE PER L' ITALIA S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000990_CC_FIRB		26926563	1057205		388974 8Z IM EQUITY	AVIO S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000991_CC_FIRB	529900RRESEDV68K0554	28770346	235460		BLLA IM EQUITY	BARILLA INIZIATIVE S.R.L.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000993_CC_FIRB	8156004C04255952AB77	1076562	821225		BNS IM EQUITY	BENI STABILI SOCIETA' PER AZIONI SOCIETA' DI INVESTIMENTO IMMOBILIARE QUOTATA	IT	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000994_CC_FIRB	529900 3DX5YLK5VJ6K59	2930031	134288		BZU IM Equity	Buzzi Unicem SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000995_CC_FIRB	8156006BEAA911EC0A47	1019726	587878			CANDY SPA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000996_CC_FIRB	8156008B101B97A43B02	1053555	160498		CEM IM EQUITY	CEMENTIR HOLDING S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000997_CC_FIRB	8156 00F321395139 4367	40014779	2001719			Cerved Group S.p.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000998_CC_FIRB		4544552	81140 20152			CLASS EDITORI SPA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000999_CC_FIRB	815600 9034C1A5108284	15716081	61357			Compagnia Valdostana delle Acque Spa (CVA Spa)	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001000_CC_FIRB	815600DBF6DC4BC94832	1061039	260769		0310548D IM EQUITY	CONSERVE ITALIA - CONSORZIO ITALIANO FRA COOPERATIVE AGRICOLE - SOCIETA' COOPERA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001001_CC_FIRB		8327877	819280157			COOPERATIVA EDIFICATRICE FERRUCCIO DEGRADI	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001002_CC_FIRB	815600A5C1DD6C3A8455	1093853	154950364			CPL CONCORDIA SOCIETA' COOPERATIVA IN FORMA ABBREVIATA CPL CONCORDIA S	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001003_CC_FIRB	8156039BF5C1D8E5A115	2836130	60793		389865BZ IM EQUITY	DALMARE SPA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001004_CC_FIRB	549300STWX96RDJ91655					De Agostini Invest SA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001005_CC_FIRB	529900WS2E20BA5J4L49	1618330 3	1698754		EDNR IM EQUITY	EDISON S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001006_CC_FIRB	WOCMU6HC10OJWNPRZS33				ENEL IM EQUITY	Enel SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001007_CC_FIRB	BUCRF72VH5RBN7X3VL35			IT0003132476	ENI IM EQUITY	ENI S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001008_CC_FIRB	8156008 1EE079FBED395	19377159	354495 0961			ENOVA S.R.L.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001009_CC_FIRB	815600460468 4CA44A90					ERG S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001011_CC_FIRB	8156004CE82074779D19	13870596	1 6646 30223			FEDRIGONI S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001012_CC_FIRB	549300J4SXC5ALCJM731				1448Z IM Equity	Ferrovie dello Stato SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001013_CC_FIRB	549300C1SL445NFDR930				F IM EQUITY	Fiat SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001014_CC_FIRB	815600 1B8AD0$1794959					FINAVAL S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001015_CC_FIRB	529900X4EEX1U9LN3U39	1053767	7031		FNC IM EQUITY	FINMECCANICA S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001016_CC_FIRB	815600C3CCA800EF5D96	1134215				FORALL CONFEZIONI S.P.A. IN BREVE= FORALL S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001017_CC_FIRB	815600E12249DD563C29	26650695	1143814			Gamenet S.p.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001018_CC_FIRB	81560098DBDD66154985					GRANDI NAVI VELOCI S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001019_CC_FIRB	8156001250E819E30127				GCN IM EQUITY	Gruppo Coin SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001020_CC_FIRB	81560012940 17C870346	11027526	10022100159			GRUPPO FINELCO SPA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001021_CC_FIRB	815600511 3BD166 99393	24907200	RM1117269		LTO IX Equity	GTECH S.p.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001022_CC_FIRB		155 41251	1638878		4004268Z IM EQUITY	H3G S.P.A	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001023_CC_FIRB	815600 9414FD99443B48	3201267	363550		HER IM EQUITY	HERA S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001024_CC_FIRB	815600D86992FDA7B908	1035363	149288		IMA IM EQUITY	I.M.A. INDUSTRIA MACCHINE AUTOMATICHE S.P.A. IN SIGLA IMA S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001025_CC_FIRB	815600A7D7C7A85F8B51	2733792	1168660262			I.R.C.A. S.P.A. INDUSTRIA RESISTENZE CORAZZATE E AFFINI	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001026_CC_FIRB	815600338248E53C7D28	3585262	1303501215			IMAP EXPORT S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001027_CC_FIRB	549300KTGKED5E25JR59				IND IM EQUITY	Indesit Co SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001028_CC_FIRB	213800M4YYCP6E8YUX94	2714789	2589327			IPLOM S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001029_CC_FIRB	815600 1EBD33FD474E60	10431674	281364		IRE IM EQUITY	IREN S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001030_CC_FIRB	8156009D23D0FDC70C93	1007005	50		ITM IM Equity	Italcementi S.p.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001031_CC_FIRB	815600236A6B5AE5B406	26754254	167186			Linea Group Holding S.p.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001032_CC_FIRB	549300I1NMOBS4B1LT88			IT0001479374	LUX IM EQUITY	LUXOTTICA GROUP S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001033_CC_FIRB		7003703	481230266			MANGIAROTTI S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001034_CC_FIRB	8156002 92DA01BE68971	3755075	152396		31847 88Z IM EQUITY	MARCEGAGLIA - S.P.A	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001035_CC_FIRB	815600C8D55034EB5379	3779273	64334			Marcolin SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001036_CC_FIRB	213800DIFN7NR7B97A50	552637	1264109		MS IM EQUITY	Mediaset S.p.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001038_CC_FIRB	815600325D15DD92A023	4376875	484613 0633			MOBY S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001039_CC_FIRB		1653085	110858		38934 22Z IM EQUITY	MONIER S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001040_CC_FIRB	8156003A100E8AB89697	6794759	1865640369			PANARIA GROUP INDUSTRIE CERAMICHE S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001041_CC_FIRB	815600 1B9689098 9C002	23641842	5411110827			PB TANKERS S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001042_CC_FIRB	549300629 3RJBDQWJL92	5944540	169833		PMS IM EQUITY	PERMASTEELISA S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001043_CC_FIRB	8156000256C2431C2E92	4495509	134077		PIA IM Equity	Piaggio & C. S.p.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001044_CC_FIRB	815600A0C9AFC1F2A709				PC IM Equity	Pirelli & Co SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001045_CC_FIRB	815600EDDBB07C9BDB90	15591777	2246400218			PODINI HOLDING S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001046_CC_FIRB	8156003 54DEDBD0BA991	3465665	842633		POST IM EQUITY	POSTE ITALIANE S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001047_CC_FIRB	8156000F8DA2DC5B7852	16232311	1343952		PRP GR EQUITY	PRADA S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001048_CC_FIRB	213800VHJ22UE2BRRZ48	3830970	706270410			PROFILGLASS S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001049_CC_FIRB		2368731 0	1777895		PRY IM EQUITY	PRYSMIAN S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001050_CC_FIRB	815600B9FCBD18A5D034	1058024	291350635			RAM.OIL RAFFINERIA MERIDIONALE OLII LUBRIFICANTI	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001051_CC_FIRB	81560086FA79BEDD6B94	1327081 7				RHLAG - INTER AUTO PARTS ITALIA S.P.A. O, IN FORMA ABBREVIATA, ALTERNA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001052_CC_FIRB		5012487	8850400154			SACAL - SOCIETA' ALLUMINIO CARISIO - S.P	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001053_CC_FIRB	815600AF08EE2EC2DE92	1035262	8924		226907Z IM EQUITY	SACMI COOPERATIVA MECCANICI IMOLA SOCIETA' COOPERATIVA IN BREVE SACMI IMOLA S.C.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001054_CC_FIRB	815600FC906D230A1420	16077541	86111		SFL IM Equity	Safilo SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001055_CC_FIRB	549300PHV8MBDHWB8X12	1086637	788744		SPM IM EQUITY	SAIPEM S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001056_CC_FIRB	549300UKR289DF4UXQ47	1013056	525502		SAL	SALINI IMPREGILO S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001057_CC_FIRB		6524595	3957900487			SAMMONTANA - S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001058_CC_FIRB	81560067552 00B82EB33	1246827	836320150			SAN CARLO GRUPPO ALIMENTARE S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001059_CC_FIRB	529900 5KJSU2AQUJUH84	1066932	49540		SRS IM EQUITY	SARAS S.P.A. O IN FORMA ESTESA SARAS S.P.A. - RAFFINERIE SARDE	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001060_CC_FIRB	815600D2FC31AF713B07	1012950	166476			SNAI SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001061_CC_FIRB	8156002278562044AF79	16067629	163344 3		SRG IM Equity	SNAM SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001062_CC_FIRB	EOJCGSU14NX234BL7V57	14234253	1594238		2091Z IM EQUITY	SORGENIA S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001063_CC_FIRB	815600141CFE5F4C4325	19113128	1016401		44730 35Z IM EQUITY	STRADA DEI PARCHI SPA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001064_CC_FIRB	815600C343897 7CBBE37	1038951	68670397			TAMPIERI FINANCIAL GROUP S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001065_CC_FIRB	81560029415DF1381583	1030384	195810262			TECNICA GROUP S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001066_CC_FIRB	815600AC5599D16D9A40	3335773	574643		MT IM EQUITY	TECNIMONT S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001067_CC_FIRB	549300W384M3RI3VXU42			IT0003497168	TIT IM EQUITY	TELECOM ITALIA S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001068_CC_FIRB	815600CD7323A82E5092	28935694	1763778		2847328Z IM EQUITY	TENOVA S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001069_CC_FIRB		1037712	182850362			TERMOSANITARI CORRADINI - S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001070_CC_FIRB	8156009E94ED54DE7C31				TRN IM Equity	Terna Rete Elettrica Nazionale SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001071_CC_FIRB	549300IN56527SDGEI85	18659000	1019536		80698Z IM EQUITY	TIRRENO POWER S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001072_CC_FIRB	815600 3E86EBA167A868				094668 8D IM EQUITY	TotalErg SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001073_CC_FIRB	815600FE9E92D9D6C309	3554534	201271		TFI IM EQUITY	TREVI - FINANZIARIA INDUSTRIALE S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001074_CC_FIRB					421247 3Z IM EQUITY	UNIECO SOCIETA' COOPERATIVA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001075_CC_FIRB	815600B80 27C92F0DA07	4257672	1189360066			VIBAC S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001076_CC_FIRB	549300YSFQKM1C0X4E45	11321265	884361		WIND IM EQUITY	WIND TELECOMUNICAZIONI S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001077_CC_FIRB	549300DHPOF9OOYYD780				5108 JT Equity	Bridgestone Corporation	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001078_CC_FIRB	549300IZYK3206QECG76				CAT SE Equity	Caterpillar Finance Corporation	JP	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001079_CC_FIRB	549300MIFE1VEW02GY83			JP3298600002		COSMO OIL COMPANY LTD	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001080_CC_FIRB	549300T6IPOCDWLKC615				6501 JT Equity	Hitachi, Ltd.	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001081_CC_FIRB	J48DJYXDTLHM30UMYI18				8001 JT Equity	Itochu Corporation	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001082_CC_FIRB	549300 4LQOB4T7QPQV17				6301 JT Equity	Komatsu Ltd.	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001083_CC_FIRB	4P4N3ORD02UGQT1T1W12		0100-01-008776		8002 JT Equity	Marubeni Corporation	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001084_CC_FIRB	KVIPTY4PULAPGC1VVD26				8058 JP EQUITY	Mitsubishi Corp	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001085_CC_FIRB	549300 8VBQD43X8QCS14					Mitsui Life Insurance Company Limited	JP	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001086_CC_FIRB	5493000QYMPFRTEY4K28				6701 JT Equity	NEC Corporation	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001087_CC_FIRB					7201 JP EQUITY	Nissan Motor Co Ltd	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001088_CC_FIRB	549300 3BZYYYCDIO0R13				9984 JT Equity	SOFTBANK CORP.	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001089_CC_FIRB	549300 4SE3 3MRLPB1W98				2768 JP EQUITY	Sojitz Corp	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001090_CC_FIRB					6758 JP EQUITY	Sony Corp	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001091_CC_FIRB	V82KK8NH1P0JS71FJC05				8053 JP EQUITY	Sumitomo Corp	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001092_CC_FIRB	549300 74QUY8RD0UZM08					Suntory Holdings Limited	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001093_CC_FIRB	549300ZLMVP4X0OGR454				4502 JT Equity	Takeda Pharmaceutical Company Limited	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001094_CC_FIRB	549300LBHTST91VKHO68				6502 JT Equity	Toshiba Corporation	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001095_CC_FIRB	5493006W3QUS51MH6R84				TOM GY Equity	Toyota Motor Corporation	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001096_CC_FIRB					004020 KS Equity	Hyundai Steel Co	KR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001097_CC_FIRB					000270 KS Equity	Kia Motors Corp	KR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001098_CC_FIRB	549300MGHLPT1EFHGF84				2007 HK Equity	Country Garden Holdings Company Limited	KY	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001099_CC_FIRB	549300IHVJRWVT07S523				3333 HK Equity	Evergrande Real Estate Group Limited	KY	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001100_CC_FIRB	5493003DTPH8AMMK4P51				NE UN Equity	Noble Corporation	KY	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001101_CC_FIRB	549300FNENFFSMO3GT38			XS0835890350	XPBR SQ Equity	Petrobras Global Finance B.V.	KY	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001102_CC_FIRB	213800S7DNJQX6LHTQ21		133818917			AB "Kauno grūdai"	LT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001103_CC_FIRB				LU1014539529		ALTICE	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001104_CC_FIRB	549300BU7PAH5RRM092				APAM NA EQUITY	Aperam SA	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001105_CC_FIRB	2EU1GUTUI56J095AL165				MT LX EQUITY	ArcelorMittal SA [AM]	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001106_CC_FIRB	549300GJ79DYFBBF5T83				0307096D LX EQUITY	Brandbrew S.A.	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001107_CC_FIRB	549300 7GVB112FDSS786		B0155849		CNHI UN Equity	CNH Industrial Finance Europe S.A.	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001108_CC_FIRB	549300938QUWMPITJ642				COV US EQUITY	Covidien International Finance SA	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001109_CC_FIRB	529900W1S8TJDDH8YB29					Encevo S.A.	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001110_CC_FIRB			350807947	FR0000038259	ERF FP EQUITY	EUROFINS SCIENTIFIC SE	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001111_CC_FIRB	213800568PRHV2JR9650			XS0357281558	GSPBEX RR Equity	Gaz Capital S.A.	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001112_CC_FIRB	213800WHKNIC1JQQG433				8GC GS Equity	Glencore Finance (Europe) S.A.	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001113_CC_FIRB	8XJ8KF85PBKK1TLMFN29					Intelsat Jackson Holdings S.A.	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001114_CC_FIRB	549300MBM5B61VCW5A23					International Automotive Components Group, S.A.	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001115_CC_FIRB	RUOKPTD0PZDUWJYU9J61				DE UN Equity	John Deere Bank S.A.	LU	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001116_CC_FIRB	529900XUC6PXMN6ABU42				TGH GY Equity	Logwin AG	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001117_CC_FIRB	549300CTHC1CP86P2G96				MICFPQ Equity	Millicom International Cellular S.A.	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001118_CC_FIRB					0755015D LX EQUITY	NH FINANCE SA	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001119_CC_FIRB	213800IUIRBFRNCYVR24				3900394Z LX Equity	Nizi International SA	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001120_CC_FIRB	549300VEJMMZCY6OBU06				PDSA NS Equity	Pacific Drilling S.A.	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001121_CC_FIRB	529900UUYBCBB7HMVI56					Phoenix PIB Dutch Finance B.V.	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001122_CC_FIRB	549300OZSHE4H5BFQA66					QUILVEST SA	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001123_CC_FIRB	5493000C8J3C3SZYS040				RTL BB Equity	RTL Group S.A.	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001124_CC_FIRB	549300 8JPA4HYMH1HX51				SESG FP EQUITY	SES SA	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001125_CC_FIRB	549300CJ7LW6QSGIL444					Swiss Re Europe S.A.	LU	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001126_CC_FIRB	529900BSBZ853DKUP675					TRAXYS SARL	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001127_CC_FIRB	549300RIG2CXWN6IV731					CEMEX S.A.B. de C.V.	MX	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001128_CC_FIRB	549300 8KEVFYPMGTXO33				KOFL MM Equity	Coca-Cola FEMSA, S.A.B. de C.V.	MX	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001129_CC_FIRB	5493000XJLJ6C4T0PG82				GRUMAB MM Equity	GRUMA, S.A.B. de C.V.	MX	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001130_CC_FIRB	5493000R1XURZEBFEV60				BIMBOA MM Equity	Grupo Bimbo, S.A.B. de C.V.	MX	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001131_CC_FIRB	549300QOAB2GJSFM0381				1234Z MM Equity	Grupo Petrotemex SA de CV	MX	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001132_CC_FIRB	549300CAZKPF4HKMPX17					PETROLEOS MEXICANOS	MX	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001133_CC_FIRB	549300FW3RGHPHT21D10				ALFAA MM Equity	Sigma Alimentos, S.A. de C.V.	MX	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001134_CC_FIRB	549300 0MY3DAIB0BP706		TNE940608HS5	USP9084BAD03	ALFAA MM Equity	Tenedora Nemak, S.A. de C.V.	MX	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001135_CC_FIRB	549300EMP9DT6Q35HZ31			NL0000852564		AALBERTS INDUSTR	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001136_CC_FIRB	549300J93WR5DPG0P466		KVK 33232124		ABB SS Equity	ABB Capital B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001137_CC_FIRB	549300 7WHKI5H7 5YJ358		KVK 34215458		ABE SQ Equity	Abertis Infraestructuras Finance B.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001138_CC_FIRB	724500 7QUM1FHIQV531		KVK 33235189			Achmea B.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001139_CC_FIRB	724500HIKX3QVUQF9G08		KVK 28080300			Achmea Zorgverzekeringen N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001140_CC_FIRB	O4QK7KMMK83ITNTHUG69		KVK 27076669	NL0000303709	AGN NA Equity	AEGON N.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001142_CC_FIRB	724500XYIJUGXAA5QD70		KVK 09007809	NL0000009132	AKZA NA EQUITY	Akzo Nobel NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001143_CC_FIRB	724500XBZ9QOPTI11U82		KVK 34108286			Alliander N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001144_CC_FIRB	549300KYQ7B0H0K66406		KVK 33055009		AML LN Equity	Amlin Europe N.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001145_CC_FIRB	724500MCUU6QOFRFEA53		KVK 33256360 0000		792658Z PL EQUITY	AMORIM ENERGIA, BV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001146_CC_FIRB	724500UZH70GO047N03			NL0006237562		ARCADIS	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001147_CC_FIRB	724500I122ND6ZHX623		KVK 30037466	NL0000334118	ASM NA Equity	ASM International N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001148_CC_FIRB	724500Y6DUVHQD6OXN27		KVK 17085815	NL0006034001	ASML NA EQUITY	ASML HOLDING N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001149_CC_FIRB	7245004JOPUJ0OOWTU73		KVK 30031823			ASR Schadeverzekering N.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001150_CC_FIRB	724500XFMNHF1GFPYJ05		KVK 08125298		332455 8Z NA Equity	BDR Thermea Group BV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001151_CC_FIRB	529900ZHG3IXU0PNJ56		KvK 27106340 0000		1136Z NA EQUITY	BMW Finance N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001152_CC_FIRB				NL0000852580		BOSKALIS WESTMIN	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001153_CC_FIRB				NL0010776944		BRUNEL INTERNAT	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001154_CC_FIRB	529900AOH3NBA8PZFG65		KvK 32097651 0000		0533866D NA EQUITY	Celesio Finance BV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001155_CC_FIRB	549300WGC2HZ5J67V817				CNHI IM Equity	CNH Industrial NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001156_CC_FIRB	549300BXVNOCYQ83FU09		KVK 34154633		KO UN Equity	Coca-Cola HBC Finance B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001157_CC_FIRB				NL0000200384		CORE LABORATORIES	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001158_CC_FIRB	549300UNTCLR21YKLL62		KVK 30073501	NL0000288967		Corio N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001159_CC_FIRB				NL0009294552		DELTA LLOYD	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001160_CC_FIRB	724500S75737K2SFDA03		KVK 22031457			Delta N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001161_CC_FIRB	213800N8X49KJRTNDM49		KVK 3419663		DGE FP Equity	Diageo Finance B.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001162_CC_FIRB	529900M7QSB704RUUT95		KVK 34182495		AIR FP Equity	Eads Finance B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001163_CC_FIRB	724500KRQECMCRGM1971		KVK 14026250			EBN B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001164_CC_FIRB	5299007L43AQDFOW5739		KvK 34121496 0000		1403Z NA EQUITY	EDP FINANCE BV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001165_CC_FIRB	724500R5IP6TFKTNRU48		KvK 24306393		2091Z NA Equity	Eneco Holding NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001166_CC_FIRB	549300XW2F91G4T4WC42		KVK 34149162		ENL GY Equity	ENEL Investment Holding B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001167_CC_FIRB	529900O11V8VJ3BUKR64		KVK 17115973		RWE GF Equity	Essent N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001168_CC_FIRB				NL0000288876		EUROCOMMERCIAL	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001169_CC_FIRB				NL0000352565		FUGRO	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001170_CC_FIRB	2138005FTXOJUBQ5J563		KVK 24243533		GAS SQ Equity	Gas Natural Fenosa Finance BV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001171_CC_FIRB	724500EJ2TDPAITRSJ55		KVK 02089290			GasTerra B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001172_CC_FIRB				NL0000400653		GEMALTO	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001173_CC_FIRB	549300L10EVYURBFIH66		KVK 55293980			Global Blue Acquisition B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001174_CC_FIRB	529900SNLFF5M6HJ1T36		KvK 33286563 0000		1004Z NA EQUITY	Haniel Finance B.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001175_CC_FIRB	724500K5PTPSST86UQ23		KVK 33011433	NL0000009165	HEIA NA Equity	Heineken NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001176_CC_FIRB	7245008C9KMJL9P2UI77		KVK 34323653			Hyva Global B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001177_CC_FIRB	724500CR19MQGFWFBZ64		KvK 34217578 0000		0308206D NA EQUITY	ICL Finance BV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001178_CC_FIRB	TLLG0UTU6ZHOG003X735					Imperial Mobility Finance B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001179_CC_FIRB	549300501BZUR4138I72		KVK 27120438			ING Re (Netherlands) N.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001180_CC_FIRB			KVK 24311905		287242 3Z NA Equity	InterGen NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001181_CC_FIRB	724500C9GNBV20UYRX36		KVK 35000363	NL0010672325	AH NA Equity	Koninklijke Ahold NV [Royal Ahold NV]	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001182_CC_FIRB	724500V38C5KTDY5BS93		KVK 30058019	NL0000337319	BAMNB NA Equity	Koninklijke BAM NBM NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001183_CC_FIRB	724500SNT1MK246AHP04		KVK 14022069	NL0000009827	DSM NA EQUITY	Koninklijke DSM N.V	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001184_CC_FIRB	549300YO0JZHAL7FVP81		KVK 02045200	NL0000009082	KPN NA Equity	Koninklijke KPN NV [Royal KPN NV]	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001185_CC_FIRB	H1FJE8H61JGM1JSGM897		KVK 17001910	NL0000009538	PHIA NA Equity	Koninklijke Philips Electronics N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001186_CC_FIRB	724500HZ4BN317I12G68		KVK 06016321		KTC NA Equity	Koninklijke Ten Cate NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001187_CC_FIRB	724500UL634GFV1KYF10		KVK 24295332	NL0009432491	VPK NA Equity	Koninklijke Vopak NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001188_CC_FIRB	529900WQGOTJDYG9NP76		KVK 09151956		LXS GF Equity	Lanxess Finance B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001189_CC_FIRB	5H8RMHHYTWIP1RKLCE38		KvK 34115238 0000		2177Z NA EQUITY	Linde Finance B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001190_CC_FIRB	549300J6QSW38QNOJK61		KVK 57924562			LYB International Finance B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001191_CC_FIRB	BN6WCCZ8OVP3ITUUVN49		KVK 24473890		DLY GB Equity	LyondellBasell Industries N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001192_CC_FIRB	635400TMCKVEU87EJ582		KVK 24321697			METINVEST B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001193_CC_FIRB	529900PF6F1OHRZVU341		KvK 33178683 0000		1169Z NA EQUITY	Metro Finance B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001194_CC_FIRB	635400 7MKEEGGVUMXO83		KVK 34239108			New World Resources N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001195_CC_FIRB	724500RKMOD48AIWKD94		KvK 24307569 0000		389388 6Z NA EQUITY	NIDERA B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001196_CC_FIRB	549300 62JS29A5N4GO82		KVK 34248449			Nielsen Holdings N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001197_CC_FIRB	724500 GQV9YLNSWECU41		KVK 17179668			Nord Gold N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001198_CC_FIRB	724500TXS5HH3GY4UW42		KVK 30124358			NS Groep N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001199_CC_FIRB	5299000CMF80GY2U0U47		KVK 16074305	NL0010395208	NUO NA Equity	Nutreco Holding NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001200_CC_FIRB	724500HT4YW45B1Y7859		KVK 57585083			OAK Leaf B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001201_CC_FIRB	549300NCMRGIBJYUOE57			NL0010558797		OCI	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001202_CC_FIRB	724500IM9A059TQLBX63					OCI Nitrogen BV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001203_CC_FIRB	724500 53F5WRDY8CDZ66		KVK 24291478		OI US Equity	OI European Group B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001204_CC_FIRB	Q47A62EK6GMSID3Y8C39		KVK 17133742	XS0788529096	PCAR US Equity	PACCAR Financial Europe B.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001205_CC_FIRB	549300N522D3SS8MKV65		KvK 24320769 0000		361737 2Z NA EQUITY	PETROBRAS NETHERLANDS BV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001206_CC_FIRB	549300VGHFJJ58HE2B54		KVK 17008551		PHIA NA Equity	Philips Electronics NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001207_CC_FIRB	529900N9UJEHN9UPXN50					PHOENIX PIB FINANCE BV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001208_CC_FIRB	724500Q41FHN0P1GPC53		KVK 27168968	NL0009739416	TNT LI Equity	PostNL N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001209_CC_FIRB	549300 36WK3GMCN17Z57				QIA GY Equity	Qiagen NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001210_CC_FIRB	724500 9EAAUUQJ0U4T57		KVK 33216172	NL0000379121	RAND NA EQUITY	RANDSTAD HOLDING NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001211_CC_FIRB	549300XO8R7MPISUO753		KVK 33155037	NL0006144495		Reed Elsevier NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001212_CC_FIRB	549300 2YCY6HTK0OUR29		KVK 24251372	XS0202649934	REP GY Equity	Repsol International Finance B.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001213_CC_FIRB			KVK 34179503	GB00B03MM408	RDSA NA EQUITY	ROYAL DUTCH SHELL PLC	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001214_CC_FIRB	549300 2N51KZCVBDMS27		24114856	NL0006055329		ROYAL IMTECH NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001215_CC_FIRB	213800LBMMAIG1FQP389		KVK 14105351		SABIC AB Equity	SABIC Capital I B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001216_CC_FIRB				NL0000360618		SBM OFFSHORE	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001217_CC_FIRB	529900KEH8410E5H1483		KVK 53761790			Schaeffler Finance B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001218_CC_FIRB	724500DX7Q1A19SPY530		KVK 34166584			Schiphol Nederland B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001219_CC_FIRB	7245001TBT3NI9SPNJ75					SHV Netherlands NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001220_CC_FIRB	TAFO772JB70PDRN5VS48		KvK 27092998 0000		1223Z NA EQUITY	Siemens Financieringsmaatschappij N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001221_CC_FIRB	724500E9ZG6JMH6E2I14			NL0000817179		SLIGRO FOOD GROUP	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001222_CC_FIRB	724500ZTKJYJMWVLWJ82		KVK 34297413			SRLEV N.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001223_CC_FIRB	549300 2SSXOL85X3XC87		KVK 58623701			Syncreon Group B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001224_CC_FIRB	724500LTUWK3JQG63903		KVK 09083317			TenneT Holding B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001225_CC_FIRB	724500 8G22FOV7TYYJ34		KVK 06045666	NL0000852523	TWEKA NA EQUITY	TKH Group NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001226_CC_FIRB	724500 978QL7NKMLTQ37		KVK 34210949			TMF Group Holding B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001227_CC_FIRB				NL0009739424		TNT EXPRESS	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001228_CC_FIRB	724500L44K67W7UW1C59					TomTom International B.V	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001229_CC_FIRB	724500OPA8GZSQUNSR96		KVK 33194984		TOM GY Equity	Toyota Motor Finance (Netherlands) B.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001230_CC_FIRB	PX7SUPU7HUNJBQ8BPI65		KVK 33236939		585233Z NA Equity	Trafigura Beheer BV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001231_CC_FIRB	549300TK7G7NZTVM1Z30		KVK 24051830	NL0000009355	UNA NA Equity	Unilever NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001232_CC_FIRB	549300IW6C3SRHJUK147					Vitol Holding BV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001234_CC_FIRB	549300FRXSUUW3M2Q281					WABCO Europe Holdings BV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001235_CC_FIRB	724500522D3ORUTUGW47		KVK 05078970		WAVIN NA Equity	Wavin NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001236_CC_FIRB	724500YRQCY3BD9RJZ92			NL0000289213		WERELDHAVE	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001237_CC_FIRB	724500TEM53I0U077B74		KVK 33202517	NL0000395903	WKL NA EQUITY	Wolters Kluwer N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001238_CC_FIRB	5JB3IE65ZU13TA0DGN10					Würth Finance International B.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001239_CC_FIRB				NL0006294290		ZIGGO	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001240_CC_FIRB					BWO NO Equity	BW Offshore Shipholding Ltd	NO	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001241_CC_FIRB	549304ZHCILEMZLBS85		003047727 7000 5			FERD AS	NO	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001242_CC_FIRB	549300 9F6KP3UMLPOY27		931 186744			ICA Norge AS	NO	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001243_CC_FIRB	549300ZLJDXBXUNCY824		936 738540			National Oilwell Varco Norway AS	NO	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001244_CC_FIRB	549300N1SDN71ZZ8BO45				NHY NO Equity	Norsk Hydro ASA	NO	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001245_CC_FIRB	529900J8VSH14TP5VD23					ODFJELL SE	NO	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001246_CC_FIRB	213800T66DRTE6O6BV87		916 235291		PGS NO Equity	Petroleum Geo-Services ASA	NO	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001247_CC_FIRB	529900TH4OAW7WYG1777		987 059699			Statkraft AS	NO	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001248_CC_FIRB	OW6OFBNCKXC4US5C7523		923 609016		STL NO Equity	Statoil ASA	NO	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001249_CC_FIRB	R7NJHU48LTCIOB9BVU57				CNU NZ Equity	Chorus Limited	NZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001250_CC_FIRB	259400GYHYZPQ0HTMT82				CIE PW Equity	Ciech S.A.	PL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001251_CC_FIRB	259400A9BI23M3K1NK82				LTS PW EQUITY	GRUPA LOTOS S.A.	PL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001252_CC_FIRB	259400WT6MCX3V59XI09					Netia S.A.	PL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001253_CC_FIRB	259400TOMPUOLS65II22		10681		TPA1 GR Equity	ORANGE POLSKA SA	PL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001254_CC_FIRB	259400TGY6IYEP2EFW87		467426			POLKOMTEL SP. Z O.O.	PL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001255_CC_FIRB	259400VVMM70CQREJT74		28860		PKN PW Equity	Polski Koncern Naftowy ORLEN S.A. (PKN)	PL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001256_CC_FIRB	259400NAPDFBOTNCR154				TPE PW Equity	TAURON Polska Energia S.A.	PL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001257_CC_FIRB	Q1EC2WEVT6ZTFERCPG94			PLTLKPL00017	OPL PW EQUITY	TELEKOMUNIKACJA POLSKA SA	PL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001258_CC_FIRB	213800RQXBBZ6KSP1172		500311390			AMORIM & IRMAOS SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001259_CC_FIRB	213800 2PLGLYW8EP7248					AMORIM HOLDING II SGPS SA	PT	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001260_CC_FIRB	213800V5Z38TLIRQW516		500700834			ANA AEROPORTOS PORTUGAL SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001261_CC_FIRB			502607920			AUCHAN PORTUGAL HIPERMERCADOS SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001262_CC_FIRB	549300I1KNBNPPKW7528		500038015			AUTO SUECO LDA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001263_CC_FIRB	549300RU6UYW1UMYOP92		500194670			BP PORTUGAL COMERCIO DE COMBUSTIVEIS LUBRIFICANTES SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001264_CC_FIRB				PTBRI0AM0000	BRI PL EQUITY	BRISA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001265_CC_FIRB	549300FREK460JU7RG08		500060266			CELULOSE BEIRA INDUSTRIAL-CELB1SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001266_CC_FIRB	549300TF1SUYCFUO3840		503309362			COLEP PORTUGAL SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001267_CC_FIRB			507195515			CONTROLINVESTE SGPS SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001268_CC_FIRB	213800X28CMB8LAIT849		502557400			CPCD1 COMP PORTUGUESA DIST PROD INFORMATICOS SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001269_CC_FIRB	549300RGQV4M16FESU23		500832234			CUF QUIMICOS INDUSTRIAS, SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001270_CC_FIRB	529900C1C3WDMGI9VH80			PTEDP0AM0009	EDP PL EQUITY	EDP - Energias de Portugal S.A.	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001271_CC_FIRB	529900LOXJVWGOH84656		503293695			EDP - GESTÃO DA PRODUÇÃO DE ENERGIA SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001272_CC_FIRB			504885367			ESPIRITO SANTO SAUDE SGPS SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001273_CC_FIRB	213800331 9Y7NM75FG53		504499777	PTGALIOE0009	GALP PL Equity	GALP ENERGIA SGPS, S.A.	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001274_CC_FIRB	213800Y3V72PI6W8KG10		511220448			GRUPO PESTANA - SGPS SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001275_CC_FIRB	259400A8SZP10GB5IB19			PTJMT0AE0001	JMT PL EQUITY	J.MARTINS	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001276_CC_FIRB			500073880			LENA ENGENHARIA CONSTRUCOES SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001277_CC_FIRB	549300SNYKYW15R3UE62		502011475			MODELO CONTINENTE HIPERMERCADOS SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001278_CC_FIRB	549300TLPT6W9R3CLQ86		500197814			MOTA-ENGIL, ENGENHARIA E CONSTRUCAO S.A.	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001279_CC_FIRB	549300NN4LXUF8JA244					Ocidental Companhia Portuguesa de Seguros de Vida, S.A.	PT	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001280_CC_FIRB	549300T1D35BVUPC5942		502604751			OPTIMUS-COMUNICACOES S.A	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001281_CC_FIRB			507979265			OPWAY - SGPS, SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001282_CC_FIRB	213800ZWKG61JG7ZCF61		500697370			PETROLEOS PORTUGAL PETROGAL SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001283_CC_FIRB	259400DRC6WOXNVW8B57	500829993	500829993		90413Z PL EQUITY	PINGO DOCE-DISTRIBUIÇÃO ALIMENTAR S.A.	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001284_CC_FIRB	549300UNIB7M2AXUXS35			PTPTI0AM0006	PT CL TQ EQUITY	Portucel S.A.	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001285_CC_FIRB	549300FR1FN488GHR915			PTREL0AM0008	RENE PL Equity	REN-Redes Energeticas Nacionais, SGPS, S.A.	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001286_CC_FIRB			500246963			REPSOL PORTUGUESA SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001287_CC_FIRB	5493002X2CCY60HWCU94		500243590			SECIL COMP GERAL CALCIMENTO SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001288_CC_FIRB	549300PXZF74GVQM6867		500058580			SONAE INDUSTRIA PRODUCAO COM DERIVADOS DE MADEIRA SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001289_CC_FIRB	549300EZYIURQ5RGSE56		500278571			SOVENA OILSEEDS PORTUGAL, SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001290_CC_FIRB	549300KFJPELBPMQH079		500833532			SOVENA PORTUGAL CONSUMER GOODS SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001291_CC_FIRB	959800201400058132 90		505042037			SUMOL+COMPAL MARCAS SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001292_CC_FIRB			500097488			TEIXEIRA DUARTE ENGENHARIA E CONSTRUCOES SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001293_CC_FIRB	549300CNE5R74B3XKF57		505266202			UNICER BEBIDAS SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001294_CC_FIRB		503933139	503933139		3646175Z PL EQUITY	UNILEVER JERONIMO MARTINS, LDA.	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001295_CC_FIRB	213800IDK8UTYDSFOG74		502544180			VODAFONE PORTUGAL COMUNICACOES PESSOAIS SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001296_CC_FIRB		500302200	500302200		026547 2D PL EQUITY	ZAGOPE - CONSTRUÇÕES E ENGENHARIA S.A.	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001297_CC_FIRB	549300VOFQC1SPGTZM19		503039063			ZON TV CABO PORTUGAL SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001298_CC_FIRB	549300D3EDZJB62TR20		21183		ORDS QD Equity	Ooredoo Q.S.C.	QA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001299_CC_FIRB	549300UKYDM6L8HEPU79				SNP RO EQUITY	OMV PETROM S.A.	RO	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001300_CC_FIRB	549300F8ZIGJVUPIU797		24297754			Rompetrol Group N.V. (The)	RO	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001301_CC_FIRB					GAZP RU Equity	Gazprom OAO	RU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001302_CC_FIRB					ROSN RU Equity	OJSC Oil Co Rosneft	RU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001303_CC_FIRB					TATN RU Equity	Tatneft OAO	RU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001304_CC_FIRB	549300 7RN7O98MYBX124					AKTIEBOLAG LINDEX	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001305_CC_FIRB	549300UCKT2UK88AG251			SE0000695876	ALFA SS EQUITY	Alfa Laval AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001306_CC_FIRB	549300YECS8HKCMMB67			SE0000255648	ASSAB SS EQUITY	Assa Abloy AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001307_CC_FIRB	2138 00T8PC8Q4FYJZR07		556014 2720	SE0000122467	ATCO A SS EQUITY	Atlas Copco Aktiebolag	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001308_CC_FIRB	21 3800 2GW5WN1UYZAO32		5 5611 2569 0000 4			BILIA AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001309_CC_FIRB	549300YJUYJ9A24RXL71			SE0005906922	SE0005906922 Corp	BILLERUDKORSNÄS AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001310_CC_FIRB	549300ZACGIQHBBMOD20		5 5602 69549		BONN SS EQUITY	Bonnier Finans AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001311_CC_FIRB	2138 00SE6FV3UDIEEY92		7231 7831			CAPIO AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001312_CC_FIRB	549300GU5OHTR1T5IY68			SE0005932225	SE0005932225 Corp	Castellum AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001313_CC_FIRB	549300HCT1WLHEXNLZ18					Dometic Holding AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001314_CC_FIRB	549300Y3HHZB1ZGFPJ93				ELUXA SS Equity	Electrolux AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001315_CC_FIRB	549300JNPI46XNH0PM97					Fabege AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001316_CC_FIRB	549300 3PZ4F57 0G3W735					GETINGE AB,	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001317_CC_FIRB	529900XKWB408ZZYBF68					GREEN CARGO AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001318_CC_FIRB	213800YUV362W4E1LP46					H & M Hennes & Mauritz GBC AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001319_CC_FIRB	549300 33BTSY61VHJR49		5 5601 0115 5000 4			HALDEX AKTIEBOLAG	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001320_CC_FIRB	549300VOTS5OZ82UTG69			SE0005934320	SE0005934320 Corp	HEMSÖ FASTIGHETS AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001321_CC_FIRB	549300WJFW6ILNI4TA80		5 561904771	SE0000103699	HEXAB SS EQUITY	Hexagon AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001322_CC_FIRB	529900 80SH34 54F0QE68		5 560013301	SE0000109290	HOLMB SS EQUITY	Holmen AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001323_CC_FIRB	549300GYQIIJ3UXB7655			SE0001662222	HUSQB SS EQUITY	HUSQVARNA AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001324_CC_FIRB	549300VEBQPHRZBKUX38		556013-8298	XS0795505402	INVEA SS Equity	Investor AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001325_CC_FIRB	529900X0UEM9DOM6FK12		5 5604 52103	SE0000806994	JM SS EQUITY	JM AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001326_CC_FIRB	549300VD6SNNS5N5V183					KORAB INTERNATIONAL AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001327_CC_FIRB	549300 5OXRTBK0WSJN46		556545 1217	SE0000549412	KLED SS EQUITY	Kungsleden AB	SE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001328_CC_FIRB	529900AB08F0 5L4HWU11					LANTMÄNNEN EK FÖR	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001329_CC_FIRB	213800NS2XXVRYS7WP40			SE0002683557	LOOMB SS EQUITY	Loomis AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001330_CC_FIRB	549300SNQNTHQLZQON04		556427 2812	SE0000221723	MEDAA SS EQUITY	Meda AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001331_CC_FIRB	549300E8NDODRSX29339		556309 9158	SE0000412371	MTGB SS EQUITY	MODERN TIMES GROUP MTG AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001332_CC_FIRB	213800WRGLW3CY4MHW53		556034517 4000 4			NCC	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001333_CC_FIRB	549300KUJMRC9NW93596					Nobina sverige AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001334_CC_FIRB	5493007VGIKBZGZ6PC69					NYNAS AB (PUBL)	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001335_CC_FIRB	549300ES84TRW7EWGU35					Perstorp Holding AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001336_CC_FIRB	549300S2D8BDH1CKLI47					PostNord AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001337_CC_FIRB	549300MHCMD8DCSBY41		556072697 7003 4			Preem	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001338_CC_FIRB	549300ZHO4JCQQI13M69		556036-0793	SE0000112385	SE0005567088 Corp	SAAB AKTIEBOLAG	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001339_CC_FIRB	529900BZUAXN43LVZF54				SAND SS Equity	Sandvik AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001340_CC_FIRB	529900 1G94UPTI8C7N54		556657 7416		03015 36D SS EQUITY	Sandvik Treasury AB	SE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001341_CC_FIRB	529900AE1FZNUH6EVS39			SE0003366871	SAS SS EQUITY	SAS AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001342_CC_FIRB	529900BZYSUQLQSPNR07		556084 0976	SE0000308280	SCVB SS EQUITY	Scania CV AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001343_CC_FIRB	635400TTYKE8EIWDS617				SECUB SS Equity	Securitas AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001344_CC_FIRB	549300 4WOSC31U83UG49		556106 3834		SKAB SS EQUITY	Skanska Financial Services	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001345_CC_FIRB	549300MA1BZYJU87BW55		556039086	SE0000113250	SKAB SS EQUITY	Skanska Sverige AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001346_CC_FIRB	549300X6MQ0GG8BRY481					SKF sverige AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001347_CC_FIRB	549 3002FVSWBLEV7P15					SÖDRA SKOGSÄGARNA EKONOMISK FÖRENING	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001348_CC_FIRB	529900329VS14ZIML164		556016 3429	SE0000171100	SSABA SS EQUITY	SSAB AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001349_CC_FIRB	529900J0C48FH28HNQ19		5563137933	SE0000120669	SSABA SS EQUITY	SSAB Emea AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001350_CC_FIRB	213800CWLTI7WZCC2R35		5560010802		1081Z SS EQUITY	Stena AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001351_CC_FIRB	529900SHSK597UX55629					SVEASKOG FÖRVALTNINGS AKTIEBOLAG	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001352_CC_FIRB	549300FW5JDRV1IJ0M67				SCAB SS Equity	Svenska Cellulosa AB [SCA]	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001353_CC_FIRB	529900ZERGNJBEQEX179		5567970818000 4			SWEDAVIA AB SWEDAVIA EKONOMI	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001354_CC_FIRB	549300SDU3003SGUC166					SWEDISH HOSPITAL PARTNERS AB,	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001355_CC_FIRB	529900YVXCGNWAUYZG78			SE0000310336	SWMA SS EQUITY	Swedish Match AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001356_CC_FIRB	213800EKD193RVI9HL76		5564108917	SE0000314304	TEL2B SS EQUITY	Tele2 AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001357_CC_FIRB	549300W9JLPW15XIFM52		556016-0680	XS0435008726	ERICB SS Equity	Telefonaktiebolaget LM Ericsson	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001358_CC_FIRB	213800FSR9RNDUOTXO25				TLSN SS Equity	TeliaSonera AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001359_CC_FIRB	549300 6LU5JO4P7HQ305					THULE HOLDING AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001360_CC_FIRB	213800XY16PAWG2PAD14				TRELB SS Equity	Trelleborg AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001361_CC_FIRB	549300 7LNZSEWN5KTV42			SE0005769270	SE0005769270 Corp	Vasakronan	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001362_CC_FIRB	549300T5RZ1HA5HZ3109				VATT SS Equity	Vattenfall AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001363_CC_FIRB	549300HGV012CNC8JD22			SE0000115420	VOLVB SS EQUITY	Volvo AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001364_CC_FIRB	54930083GODGBHODQ153		189744			Global A&T Electronics Ltd.	SG	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001365_CC_FIRB	33D7DTWH8BNRJWE0IF81				OLAM SP Equity	Olam International Ltd	SG	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001366_CC_FIRB					753698Z SK EQUITY	Volkswagen Slovakia A.S.	SK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001367_CC_FIRB	549300QOGMPTKB6W7G56		1,07544E+11	USY71548BY95	PTT TB Equity	PTT Public Company Limited	TH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001368_CC_FIRB	8RS0AKOLN98704 2F2V04				NXWA GF Equity	21st Century Fox America, Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001369_CC_FIRB	LUZQVYP4VS22CLWDAR65			US88579YAF88	MMM SE Equity	3M Company	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001370_CC_FIRB	HQD377W2YR662HK5JX27		IL0814222 0		ABT US Equity	Abbott Laboratories	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001371_CC_FIRB	FR5LCKFTG80549YNNRU85		DE5126809		4AB GF Equity	AbbVie Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001372_CC_FIRB	549300T0GJTEK811V153				WPI US EQUITY	Actavis, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001373_CC_FIRB	549300QKBENKLBXQ8968		PA724325		AET US Equity	Aetna Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001374_CC_FIRB	LYOM0B2GCF1JWXK5ZG04				AGCO UN Equity	AGCO Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001375_CC_FIRB	QUIX8Y7A2WP0XRMW7G29				A UN Equity	Agilent Technologies, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001376_CC_FIRB	9PO87UV78U1JHLR68X04				8685 JT Equity	AIG Financial Products Corp.	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001377_CC_FIRB	7QEON6Y1RL5XR3R1W237				APD US Equity	Air Products & Chemicals Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001378_CC_FIRB	ABPN11VOHLHX6QR7XQ48				AA US Equity	Alcoa Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001379_CC_FIRB	XSGZFLO9YTNO9VCQV219				MO US Equity	Altria Group Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001380_CC_FIRB	ZXTILKJKG63JELOEG630		DE2620453		AMZN US Equity	Amazon.com, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001381_CC_FIRB	IWUQB36BXD6OWD6X4T14		DE0332421		AAL UW Equity	American Airlines, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001382_CC_FIRB	B6Q2VFHD1797Q7NZ3E43		CAC0951492		7267 JT Equity	American Honda Finance Corporation	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001383_CC_FIRB	5493006ORUSIL88JOE18				AMT US Equity	American Tower Corp [ex- American Tower System]	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001384_CC_FIRB	549300D3L3G0R4U4VT04				APH US Equity	Amphenol Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001385_CC_FIRB	B78FQ7XBQFLP4AYJ6F79				APC US Equity	Anadarko Petroleum Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001386_CC_FIRB	72ZZ1XRHOOU9P9X16K08				APA US Equity	Apache Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001387_CC_FIRB	HWUPKR0MPOU8FGXBT394		CAC0806592		AAPL US Equity	Apple Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001388_CC_FIRB	42YMHYH0XMHJEXDUB065					ARAMARK Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001389_CC_FIRB	W47HVZ7Q6FXL86RELH91		DE0717711		ACI US Equity	Arch Coal, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001390_CC_FIRB	549300LO13MQ9HYSTR83		DE0152524		ADM US Equity	Archer-Daniels-Midland Company	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001391_CC_FIRB	0C0SZC7H22UW12NA3R46				ARRS UW Equity	Arris Group, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001392_CC_FIRB	549300YNNLBXT8N8R512		NYCARREUS		ARW US Equity	Arrow Electronics, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001393_CC_FIRB	6O4MRU8C1MS0K34UQF79		KY0580261		ASH US Equity	Ashland Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001394_CC_FIRB	549300Z40J86GGSTL398		DE2018584		T* MM Equity	AT&T Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001395_CC_FIRB	QVLWEGTD2S8GJMO8D383				ATO US Equity	Atmos Energy Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001396_CC_FIRB	HGBOLILQXWER4SAL2I23				ADP US Equity	Automatic Data Processing	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001397_CC_FIRB	GA3JGKJ41LJKXDN23E90					Autozone Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001398_CC_FIRB	XN8R4HH1TVC1XOCL5P21				CAR US EQUITY	Avis Budget Car Rental LLC	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001399_CC_FIRB	XJI53DCPL7QABOWK4Z75		NYCAVNT US		AVT US Equity	Avnet, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001400_CC_FIRB	549300 7RY69UEB1F1B45				AVP US Equity	Avon Products, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001401_CC_FIRB	MF62XBVMNYTYMC18DL76		DE241 6636		BA/ LN Equity	BAE Systems Holdings Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001402_CC_FIRB					BHI US EQUITY	Baker Hughes Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001403_CC_FIRB	EWRDABCN7XBHM371JA98		DE207 2335			Beam Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001404_CC_FIRB	HL5XPTVRV0O8TUN5LL90		MN1 K-1056		BBY US Equity	Best Buy Co., Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001405_CC_FIRB	KK5MZM9D1XLXZL9DZL15		DE232 2568		BMW HB Equity	BMW US Capital, LLC	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001406_CC_FIRB	549300DSFX2IE8 8NSX47				BWA US Equity	BorgWarner Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001407_CC_FIRB	Y6ZDD9FP4P8JS5JMW954		DE087 4815		BSX UN Equity	Boston Scientific Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001408_CC_FIRB	549300GMUCJ08527GQ81		JN18 2869-107		BP/ LN Equity	BP Corporation North America Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001409_CC_FIRB	549 300YYMNSW7KWZH127				BP/ LN Equity	BP Products North America Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001410_CC_FIRB	H1YYNH7UQUORYSJQCN42				BMY US EQUITY	Bristol Myers Squibb Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001411_CC_FIRB	5493007M0RIN8HY3MM77				BG US Equity	Bunge Limited	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001412_CC_FIRB	Y7ET3D9SDOFUZ515FE28		DE0799956		CA US Equity	CA, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001413_CC_FIRB	43R4VPJBXTU2O15HEF41					Calpine Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001414_CC_FIRB	549300 7JDSMX8Z5Z1902				CPB US Equity	Campbell Soup Company	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001415_CC_FIRB	CCU46N3GJMF4OK4N7U60		OH5 3561 3		CAH US Equity	Cardinal Health, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001416_CC_FIRB	QXZYQNMR4JZ5RIRN4T31				3091Z US Equity	Cargill Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001417_CC_FIRB	EDBQKYOPJUCJKLOJDE72		DE0921323		CAT SE Equity	Caterpillar Financial Services Corporation	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001418_CC_FIRB	WRJR7GS4GTRECRRTVX92				CAT US EQUITY	Caterpillar Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001419_CC_FIRB	5KYC8KF17ROCY24M3H09		DE2106821		CBS US Equity	CBS Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001420_CC_FIRB	CD30XVRLT4QO00B1C706		DE3780476		CE UN Equity	Celanese US Holdings LLC	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001421_CC_FIRB	4S1HMF0MOSTTL8CD0X64				CELG US Equity	Celgene Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001422_CC_FIRB	21TPXMRRHFKOBHDC8J74					CenterPoint Energy Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001423_CC_FIRB	8E6NF1YAL0WT6CWXXV93				CSCO US EQUITY	Cisco Systems Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001424_CC_FIRB	549300IA9XFBAGNIBW29					CMS Energy Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001425_CC_FIRB	B0QU0GIVGFFMCOP5RJ72		DE4789658		CKK GB Equity	Coca-Cola Enterprises, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001426_CC_FIRB	2V9V7M0RUQG9M2J4IC47					Colfax Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001427_CC_FIRB	YMEGZFW4SBUSS5BQXF88		DE0156313		CL US Equity	Colgate-Palmolive Company	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001428_CC_FIRB	51M0QTTNCGUN7KFCFZ59		PA3039985		CTP GB Equity	Comcast Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001429_CC_FIRB	549300OQS2LO07ZJ7N73		DE0406521		CMC US Equity	Commercial Metals Company	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001430_CC_FIRB	611 3F6JQLWIUGTBN1L36				CSC US equity	Computer Sciences Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001431_CC_FIRB	549300351JDEIH090K650		DE0818944		CAG US Equity	ConAgra Foods, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001432_CC_FIRB	SYHS7HRDXLL4I0IQ8776				CXO US EQUITY	Concho Resources Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001433_CC_FIRB	6VJJ5GQWIRDQ06DUXG89		DE0064324		COP US Equity	ConocoPhillips Company	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001434_CC_FIRB	549300JK3KH8PWM3B226		DE2277631		CNX UN Equity	CONSOL Energy Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001435_CC_FIRB	29DX7H14B9S6O3FD6V18				CTO GM Equity	Costco Wholesale Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001436_CC_FIRB	549300BO9JWPF3S48F93				COTY US EQUITY	Coty Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001437_CC_FIRB	TVRMNZKRGA8LPW6XPG60					Cox Enterprises Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001438_CC_FIRB	RPJGGRL1J75WGF2DFO04		PA3337938		CCK US Equity	Crown Americas LLC	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001439_CC_FIRB	ZUNI8PYC725B6H8JU438		IN1940620043		CMI UN Equity	Cummins Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001440_CC_FIRB	S4BKK9OTCEWQ3YHPFM11				DHR US EQUITY	Danaher Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001441_CC_FIRB	PWFTNG3E0Y73OXWDH08				DE US EQUITY	Deere & Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001442_CC_FIRB	3E70L4WYANTJWWIPHC81				DELL US EQUITY	Dell Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001443_CC_FIRB	Q2CCMS6R0AS67HJMBN42				DAL US EQUITY	Delta Air Lines Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001444_CC_FIRB	549300423 48RKR3ZPN35		DE2155705		DVN US Equity	Devon Energy Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001445_CC_FIRB	F14FQJ2EEHW5VPYUHL14				DO US Equity	Diamond Offshore Drilling, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001446_CC_FIRB	549300Z1UGYT5725XB67		DE3535468		DTV TQ Equity	DIRECTV Holdings LLC	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001447_CC_FIRB	ILUL7B6Z54MRYCT6H308				D US EQUITY	Dominion Resources Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001448_CC_FIRB	549300FMC2ALGA7N9E80		DE0412823		DOV UN Equity	Dover Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001449_CC_FIRB	ZQUIP1CSZO8LXRB5OU78				DOW US EQUITY	Dow Chemical Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001450_CC_FIRB	549300IX8SD6XXD71178				DTE US EQUITY	DTE Energy Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001451_CC_FIRB	FDPVHDGJ1IQZFK9KH630		DE2345566		EMN UN Equity	Eastman Chemical Company	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001452_CC_FIRB	0NZWDMRCE180888QQE14				ETN US EQUITY	Eaton Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001453_CC_FIRB	OML71K8X303XQONU6T67		DE2871352		EBAY US Equity	eBay Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001454_CC_FIRB	FRDRIPF3EKNDJ2CQJL29				LLY US EQUITY	Eli Lilly & Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001455_CC_FIRB	FGLT0EWZSUIRRITFOA30				EMR UN Equity	Emerson Electric Co.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001456_CC_FIRB	GHPUH0OZ5JLGJXWCO16				ESV UN Equity	ENSCO International Incorporated	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001457_CC_FIRB	4XM3TW50JULSLG8BNC79				ETR US EQUITY	Entergy Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001458_CC_FIRB	549300EVUN2BTLJ3GT74		DE2911438		EQIX US Equity	Equinix, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001459_CC_FIRB	549300RO2XES74KQGG63				XLS US EQUITY	Exelis Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001460_CC_FIRB	3SOUA6IRML7435B56G12				EXC US EQUITY	Exelon Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001461_CC_FIRB	C17MUJI4USF3V0NJ1H64		WA601975803		EXPE UW Equity	Expedia, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001462_CC_FIRB	J3WHBG0MTS7O8ZVMDC91		NJ3793794100		XOM US Equity	Exxon Mobil Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001463_CC_FIRB	549300E707U7WNPZN687				FDX US EQUITY	FedEx Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001464_CC_FIRB	6WQI0GK1PRFVBA061U48		GA0110597		FIS UN Equity	Fidelity National Information Services, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001465_CC_FIRB	549300NPYMLM4N1HTOF27					First Solar Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001466_CC_FIRB	549300SVYJS666PQJH88		OH953140		FE US Equity	FirstEnergy Corp.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001467_CC_FIRB	6Y0GK87T6V7NJKZJVM41		NYCDRRCUS		FLS US Equity	Flowserve Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001468_CC_FIRB	CQ7WZ4NOFWT7FAE6Q943				FLR US EQUITY	Fluor Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001469_CC_FIRB	CKDHZ2X64EBQCSP7013				FMC US Equity	FMC Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001470_CC_FIRB	EMQFUEY7DV1MVNKAUT87		DE3315658		FTI US Equity	FMC Technologies, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001471_CC_FIRB	2O5O5OYHG0MQM4VUIC57				F US EQUITY	Ford Motor Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001472_CC_FIRB	2MNR4Q42DBL85U7RD221					Forest Oil Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001473_CC_FIRB	A0WMBJD47C49E2JJOM88		DE4594648		FRE GY Equity	Fresenius US Finance I, Inc.	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001474_CC_FIRB	549300FNRIXIL156M704				0196414D US EQUITY	Gavilon LLC	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001475_CC_FIRB	9C1X8XOOTYY2FNYTVH06				GD US EQUITY	General Dynamics Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001476_CC_FIRB	3C7474T6CDKPR9K6YT90		NYCGECYUS		GNE FP Equity	General Electric Company	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001477_CC_FIRB	2TGYMUGI08PO8X8L6150				GIS US Equity	General Mills, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001478_CC_FIRB	549300PDWRZX0BR28B12		DE4717789		GM UN Equity	General Motors Holdings LLC	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001479_CC_FIRB	L2EVHWFHVAQK72TMH265		DE4275413			Georgia-Pacific LLC	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001480_CC_FIRB	549300ZBI0S2ZQUY3437				GT US EQUITY	Goodyear Tire & Rubber Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001481_CC_FIRB	7ZW8QJWVPR4P1J1KQY45				GOOG US EQUITY	Google Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001482_CC_FIRB	ENYF8GB5SMQZ25S06U51		DE2681775		HAL UN Equity	Halliburton Company	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001483_CC_FIRB	KAO98FK89NPNNPQGUZ43		DE0497602		HSC US Equity	Harsco Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001484_CC_FIRB	549300NUB6D2R1ITYR45				HAS US Equity	Hasbro, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001485_CC_FIRB	549300PD0C69OJ0NLB27				766481Z US EQUITY	Hertz Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001486_CC_FIRB	UASVRYNXNK17ULIGK870		DE0097017		AHC GB Equity	Hess Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001487_CC_FIRB	WHKXQACZ14C5XRO8LW03				HPQ US EQUITY	Hewlett-Packard Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001488_CC_FIRB	549300 3STKEZ2S0RNU91				HNZ US EQUITY	HJ Heinz Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001489_CC_FIRB	ISRPG12PN4EIEOEMW547		DE2061772		HON UN Equity	Honeywell International Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001490_CC_FIRB	KNX4USFCNGPY45LOCE31				4335 HK Equity	Intel Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001491_CC_FIRB	VGRQXHF3J8VDLUA7XE92				IBM US EQUITY	International Business Machines (IBM Corp)	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001492_CC_FIRB	F9HV8ZL85LRIQ6D60098		NVC7491-1980		IGT UN Equity	International Game Technology	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001493_CC_FIRB	824LMFJDH41EY779Q875				IP US EQUITY	International Paper Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001494_CC_FIRB	549300 8IJOJ5VWTRC333					Interpublic Group of Cos	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001495_CC_FIRB	24F61SZD1 8II6ICG6S41					Itron Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001496_CC_FIRB	YB2O5TUONPB3W1X7WJ88				ITT US EQUITY	ITT Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001497_CC_FIRB	KD83 3U13JEIGETBW2749				JAH US EQUITY	Jarden Corp (fka Alltrista Corp)	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001498_CC_FIRB	549300XR6O4ACB0KLV08					JFB Firth Rixson, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001499_CC_FIRB	E0KSF7PFQ210NW18Z391				DE UN Equity	John Deere Capital Corporation	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001500_CC_FIRB	549300G0CFPGEF6X2043		NJ5106301000		JNJ GQ Equity	Johnson & Johnson	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001501_CC_FIRB	3LB2NG8VUU1SCV2NO430				JCI US EQUITY	Johnson Controls Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001502_CC_FIRB	LONOZNOJYIBXOHXWDB86				K US EQUITY	Kellogg Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001503_CC_FIRB	AGX0G2MXE54NFNNICD28				KU1 US EQUITY	Kentucky Utilities Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001504_CC_FIRB	MP3J6QPYPGN75NVW2534				KMB UN Equity	Kimberly-Clark Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001505_CC_FIRB	549300PDHUGWPWGOT525		DE2301470			Kinder Morgan Energy Partners, L.P.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001506_CC_FIRB	549300515 8IBXZWGOX572				3097Z US EQUITY	Koch Industries Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001507_CC_FIRB	549300JF6LPRTRJ0FH50				KSS UN Equity	Kohl's Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001508_CC_FIRB	V1BYR0MM295ZFWYYS367				KRFT US EQUITY	Kraft Foods Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001509_CC_FIRB	GR3KVMWVCR54YWQNXU90		DE0933796		LTD GF Equity	L Brands, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001510_CC_FIRB					LINE US EQUITY	Linn Energy LLC	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001511_CC_FIRB	549300TB9BM9ZXJJNO78		DE400 9151		LYV UN Equity	Live Nation Entertainment, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001512_CC_FIRB	DPRBOZP0K5RM2YE8UU08				LMT US EQUITY	Lockheed Martin Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001513_CC_FIRB	WAFCR4OKGSC504WU3E95		NC008744 3		LOW UN Equity	Lowe's Companies, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001514_CC_FIRB	2RTSLGQ89VMY18RHX631					Manitowoc Co Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001515_CC_FIRB	1FRVQX2CRLGC1XLP5727		DE339 5371		MRO US Equity	Marathon Oil Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001516_CC_FIRB	3BNYRYQHD39K4LCKQF12		DE475 0998		MPC UN Equity	Marathon Petroleum Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001517_CC_FIRB	225YDZ14ZO8E1TXU8U86		DE279 8413		MAR US Equity	Marriott International, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001518_CC_FIRB	549300 73HKEO6GZBS503				4614Z US EQUITY	Mars Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001519_CC_FIRB	549300XMP3KDCKJXIU47		DE070 6226		MMC UN Equity	Marsh & McLennan Companies, Inc.	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001520_CC_FIRB	5GCSNMQXHEYA1JO8QN11		DE058 5027		MAS US Equity	Masco Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001521_CC_FIRB	AR5L2ODV9HN37376R084		DE339 0142		MA US Equity	MasterCard Incorporated	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001522_CC_FIRB	549300VELLG24KHTJ564		DE067 3809		MAT US Equity	Mattel, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001523_CC_FIRB	UE2136O97NLB5BYP9H04				MCD US EQUITY	McDonald's Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001524_CC_FIRB	549300WZWOM80UCT5F54		DE241 7015		MCK US Equity	McKesson Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001525_CC_FIRB	4DL8C98Z5G5IXZLH3578				MWV US Equity	MeadWestvaco Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001526_CC_FIRB	D56MRZY2INAN94ZONZ37				MDT US EQUITY	Medtronic Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001527_CC_FIRB	4YV9Y5M850BRK1RP0397				MRK US EQUITY	Merck & Co Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001528_CC_FIRB	INR2EJN1ERAN0W5ZP974		WA6004 13485		MSF NA Equity	Microsoft Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001529_CC_FIRB	549300731LBH6ZCBE225				TAP US EQUITY	Molson Coors Brewing Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001530_CC_FIRB	549300DV9GIB88LZ5P30		VA055 01796		KTF GF Equity	Mondelez International, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001531_CC_FIRB	NONUZEX43GHIPSVDD938		DE317 4788		MON US Equity	Monsanto Company	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001532_CC_FIRB	6S552MUG6KGJVEBSEC55		DE078 9650		MTLA GF Equity	Motorola Solutions, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001533_CC_FIRB	MOM4570XTJ5YYX7JKH83		DE2977161		NGJ LN Equity	National Grid USA	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001534_CC_FIRB	549300VSP3RIX7FGDZ51				NEM US EQUITY	Newmont Mining Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001535_CC_FIRB	UMI46YPGBLUE4VGNNT48				NEE UN Equity	NextEra Energy Capital Holdings, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001536_CC_FIRB	549300Z2ZSKKGUE3JI47				NKE US EQUITY	Nike Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001537_CC_FIRB	ZHUWIE4VK4MIYES0UG62		IN2000033100151		NI UN Equity	NiSource Finance Corp.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001538_CC_FIRB	7D6DIUJ2QXTUJRFNNJA49		CAC1059173		7201 JT Equity	Nissan Motor Acceptance Corporation	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001539_CC_FIRB	02VFQXG2D1LR5ZH3K186				NBL UN Equity	Noble Energy, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001540_CC_FIRB	549300S3IZB5P35KNV16		WA17807138		JWN US Equity	Nordstrom, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001541_CC_FIRB	RBMU48P07456QXSO0R61				NOC US EQUITY	Northrop Grumman Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001542_CC_FIRB	6B6FQLPMMKB14LX6NY57					Novelis Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001543_CC_FIRB	549300GGJCRSI2TIEJ46				NUE UN Equity	Nucor Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001544_CC_FIRB	IM7X0T3ECJW4C1T7ON55				OXY US EQUITY	Occidental Petroleum	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001545_CC_FIRB	52990006VBKYFQMQJX90		KvK 34311273 0000		OILT UD EQUITY	Oilbanking Finance B.V.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001546_CC_FIRB	HKUPACFHSSASQK8HLS17				OMC US EQUITY	Omnicom Group	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001547_CC_FIRB	1Z4GXXU7ZHVWFCD8TV52		DE2457805		ORCL* MM Equity	Oracle Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001548_CC_FIRB	549300TOPQ8NG4HGVK16					Owens Corning	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001549_CC_FIRB	PH3S12DWZBHHQKVYZ297		WA17705077		PCAR US Equity	PACCAR Financial Corp.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001550_CC_FIRB	KDTEY8BWE4861KZJCC07				PCAR US EQUITY	Paccar Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001551_CC_FIRB	SGY07Y7FNYBNLM6Z1M11		OR085297-86		BRK/A US Equity	PacifiCorp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001552_CC_FIRB	549300 2CONDB4N2HKI23				PH US EQUITY	Parker Hannifin Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001553_CC_FIRB	EJCO258LNNVSKAR2JX59		DE2864939		BTU US Equity	Peabody Energy Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001554_CC_FIRB	FJSUNZKFNQ5YPJ5OT455		NC0198463		PEP SE Equity	PepsiCo, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001555_CC_FIRB	765LHXWGK1KXCLTFYQ30				PFE US EQUITY	Pfizer Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001556_CC_FIRB	8YQ2GSDWYZXO2EDN3511					PG&E Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001557_CC_FIRB	HL3H1H2BGXWVG3BSWR90		VA067028 1-5		PM1SE Equity	Philip Morris International Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001558_CC_FIRB	TWSEY0NEDUDCKS27AH81					Pinnacle West Capital Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001559_CC_FIRB	549300N2O26NW4ST6W55		DE0101728		PB1US Equity	Pitney Bowes Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001560_CC_FIRB	5MRSWZYSSE4064ED3F25					Plains Exploration & Production Co LP	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001561_CC_FIRB	549300BKPEP01R3V6C59		PA284424		PPG UN Equity	PPG Industries, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001562_CC_FIRB	ZU69GUVJQGZ6Z1UOOO79				PX US EQUITY	Praxair Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001563_CC_FIRB	6S3X7J22E861RNTJSA74				3252Z US EQUITY	President & Fellows of Harvard College	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001564_CC_FIRB	2572IBTT8CCZW6AU4141				PG US EQUITY	Procter & Gamble Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001565_CC_FIRB	5PRBRS5EH7NREC8OR45		NJ0100802453		PRU US Equity	Prudential Financial, Inc.	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001566_CC_FIRB	PUSS41EMO3E6XXNV3U28				PEG US EQUITY	Public Service Enterprise Group Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001567_CC_FIRB	123WA1MHY1GZXG2YDL90				PVH UN Equity	PVH Corp.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001568_CC_FIRB	8MCWUBXQ0WE04KMXBX50		DE2249088		DGX UN Equity	Quest Diagnostics Incorporated	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001569_CC_FIRB	HO1QNWM0IXBZ0QSMMO20				RL UN Equity	Ralph Lauren Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001570_CC_FIRB	YR6K3WJN0KKLUPZSNL57		DE047 2015		RTN US Equity	Raytheon Company	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001571_CC_FIRB	NKNQHM6BLECKVOQP7O46				RSG US EQUITY	Republic Services Group	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001572_CC_FIRB	PQQ60KVT5SJX0ETQT497				RKT US Equity	Rock-Tenn Company	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001573_CC_FIRB	VH3R4HHBHH1 2O0EXZJ88				ROK US Equity	Rockwell Automation, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001574_CC_FIRB	549300LJXD867XMVE759				ROP UN Equity	Roper Industries, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001575_CC_FIRB	K2NEH8QNVW44JIWK7Z55		C-38863		RCL NO Equity	Royal Caribbean Cruises Ltd.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001576_CC_FIRB	549300TJCKW4BRXPJ474				RPM US Equity	RPM International Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001577_CC_FIRB	549300VXRTBPBK07QT94				039829 3Z US EQUITY	Ruby Pipeline LLC	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001578_CC_FIRB	ZXJ6Y2OSPZXIVGRILD15		FL590739250		R US Equity	Ryder System, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001579_CC_FIRB	549300NKZ6VCN5P3K723		DE2096948		SWY US Equity	Safeway Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001580_CC_FIRB	RLTHESQ0RNFQJWPBJN60		DE2258732		SGMS UW Equity	Scientific Games International, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001581_CC_FIRB	Q0M0CZB4YN6JZ65WX109				SEE US EQUITY	Sealed Air Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001582_CC_FIRB	PBBKGKLRK5S5C0Y4T545		CAC1991515		SRE US Equity	Sempra Energy	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001583_CC_FIRB	KAF673KJXD92C8KS1U49				SLGN US EQUITY	Silgan Holdings Inc [fka Silgan Corp]	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001584_CC_FIRB	MR92GTD0MJTTTTQDVG45		DE2360269			Simon Property Group, L.P.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001585_CC_FIRB	HHWAT5TDOYZMM26KKQ73				SNA US Equity	Snap-on Incorporated	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001586_CC_FIRB	549300FC3G3YU2FBZD92					Southern Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001587_CC_FIRB	EFWMP121W54QV9MGOP87		DE4116263		SWN US Equity	Southwestern Energy Company	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001588_CC_FIRB	P761FCI0CPOG2418JE10				SPW US Equity	SPX Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001589_CC_FIRB	549300DJ095MTO561131				SWK US Equity	Stanley Black & Decker, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001590_CC_FIRB	XQM2JIN1IUL7642TU573				SPLS US Equity	Staples, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001591_CC_FIRB	549300Z1OSC4JTBU5137		MI148492		SYK US Equity	Stryker Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001592_CC_FIRB	549300TXO0707 64WUH65				SPWR US EQUITY	Sunpower Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001593_CC_FIRB	YF6ZV0M6AU4FY94MK914				SYMC US Equity	Symantec Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001594_CC_FIRB	5RGWJFLMGH3YS7KW1652				SYY US Equity	Sysco Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001595_CC_FIRB	8WDDFXB5T1Z6J0XC1L66				TGT US Equity	Target Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001596_CC_FIRB	6HL0C5LCIE4TN8UZHL06		DE2980513		TRP UN Equity	TC PipeLines, LP	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001597_CC_FIRB	UUL85LWXB4NGSWWXIQ25				TFX US Equity	Teleflex Incorporated	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001598_CC_FIRB	YAWJZJYEQ7M1SYMOS462		DE2106001		TEX UN Equity	Terex Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001599_CC_FIRB	CMTK1YBYNLPLIS3QU53				TSO US EQUITY	Tesoro Petroleum	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001600_CC_FIRB	549300VFZ8XJ9NUPU221					The Estee Lauder Companies	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001601_CC_FIRB	HCHV7422L5HDJZCRFL38		DE0558016		TMO US Equity	Thermo Fisher Scientific Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001602_CC_FIRB	KNG3XRAA0RHN9H62OK76				TWX US EQUITY	Time Warner Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001603_CC_FIRB	B0135MLPFXZSE70ASS73				TKR US EQUITY	Timken Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001604_CC_FIRB	549300V2JRLO5DIFGE82		DE3058821		DTE GF Equity	T-Mobile USA, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001605_CC_FIRB	R1JB4KXN77XFCXOQKV49		DE7324254		TRN US Equity	Trinity Industries, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001606_CC_FIRB	3NWOXIHJSQCX0SM5Z749		DE3589359		TRW US Equity	TRW Automotive Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001607_CC_FIRB	G8NWFN4YP7CR6FOP4886					Tupperware Brands Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001608_CC_FIRB	WD6L6041MNRW1JE49D58				TSN US Equity	Tyson Foods, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001609_CC_FIRB	MYF1DAS6G5WY7PRWCU78		DE0945814		ULVR LN Equity	Unilever Capital Corporation	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001610_CC_FIRB	K1OQBWM7XEOO08LDNP29		DE0890080		UAL UN Equity	United Airlines, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001611_CC_FIRB	D01LMJZU09ULLNCY6Z23				UPS US EQUITY	United Parcel Service Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001612_CC_FIRB	JNLUVFYJT1OZSIQ24U47				X UN Equity	United States Steel Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001613_CC_FIRB	107WOS4YJ0N7YRFE7309				UTX US EQUITY	United Technologies Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001614_CC_FIRB	549300VSXHFQVR770L55		DE4426189			Univar Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001615_CC_FIRB	549300BZXZ66F6DTIF20		VA001648 7-1		UVV US Equity	Universal Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001617_CC_FIRB	KOO0397YRO83WY5MGD97				VRX CT Equity	Valeant Pharmaceuticals International	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001618_CC_FIRB	549300XTO5VR8SKV1V74				VLO US EQUITY	Valero Energy Corp	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001619_CC_FIRB	2S72QS2UO2OESLG6Y829				VZ US EQUITY	Verizon Communications Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001620_CC_FIRB	CWAJJ9DJ5Z7P057HV541				VFC US EQUITY	VF Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001621_CC_FIRB	X0ST5BPF0CZG9FE5OV61				VIA US EQUITY	Viacom Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001623_CC_FIRB	CQKUMNNZVDJLRYV2PT43					Virginia Electric & Power Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001624_CC_FIRB	549300JZ4OKEHW3DPJ59				V US Equity	Visa Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001625_CC_FIRB	549300BMOJ05INE4YK86		DE2669712			Vornado Realty L.P.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001626_CC_FIRB	549300UUPJ2NXDB68M19		DE0911551			VW Credit, Inc.	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001627_CC_FIRB	Y87794H0US1R65VBXU25				WMT US EQUITY	Wal-Mart Stores Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001628_CC_FIRB	7260JQNI6SCF9HV2392				DIS US EQUITY	Walt Disney Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001629_CC_FIRB	IQN3XTJNANI73KWRED03					Waller Energy Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001630_CC_FIRB	549300YX8JIID70NFS41				WM US EQUITY	Waste Management	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001631_CC_FIRB	3CYEJKBUJZO3UW777J80		DE3797582			WEA Finance LLC	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001632_CC_FIRB	WHENKOULSSK7WUM60H03				WHR US EQUITY	Whirlpool Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001633_CC_FIRB	D3W7PCXCBRQLL17DZ313					World Fuel Services Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001634_CC_FIRB	T4VNTWMFQ7JQB65L7T35		DE3664441		WYN UN Equity	Wyndham Worldwide Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001635_CC_FIRB	LGJNMI9GH8XIDG5RCM61		MN37-AA		XEL US Equity	Xcel Energy Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001636_CC_FIRB	4KF48RN45X1OO8UBLY20				XRX UN Equity	Xerox Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001637_CC_FIRB	6EY4K7ZMF9UX1CU6KC79				XIX GF Equity	Xilinx, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001638_CC_FIRB	549300DF5MV96DRYLQ48				XYL US EQUITY	Xylem Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001639_CC_FIRB	2P2YLDVPES3BXQ1FRB91		DE3343799		ZMH US Equity	Zimmer Holdings, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001640_CC_FIRB	549300HD9Q1LOC9K1J48				ZTS UN Equity	Zoetis Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001641_CC_FIRB	549300TCO5W5OBFG7L21					RETAIL ESTATES NV	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001642_CC_FIRB	549300QSUNKAEBMYIR16					RAVAGO S.A.	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001643_CC_FIRB	549300O3SGMD4K45DN61			BE0404621642		ALCATEL-LUCENT BELL	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001644_CC_FIRB	549300311IF9XW7PCY637			BE0403992231		Atlas Copco Airpower	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001645_CC_FIRB	549300PR82EONF1NKE18			BE0473566965		BELFIMA	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001646_CC_FIRB	549300UOBXCS79E82606			BE0404535431		Belgische Scheepvaartmaatschappij-Compagnie Maritime Belge	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001647_CC_FIRB	549300VSM2RG55U2QU15			BE0400853488		BRUSSELS AIRLINES	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001648_CC_FIRB	549300TZLRNTTT9B6384					Carrefour Finance SA	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001649_CC_FIRB	529900P0HVIO92I8AU52			BE0422362447		COCKERILL MAINTENANCE & INGENIERIE	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001650_CC_FIRB	549300WVVXR1GOHG0E16			BE0425702910		COFELY FABRICOM sa	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001651_CC_FIRB	549300N7PPOYDZ1IG90			BE0400464795		COMPAGNIE D'ENTREPRISES CFE - AANNEMINGSMAATSCHAPPIJ CFE	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001652_CC_FIRB	5299009GDDJ20VCTA286			BE0404411707		CONTINENTAL BENELUX	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001653_CC_FIRB	549300NF0J86QSGBSV95			BE0413572663		DELDO AUTOBANDEN	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001654_CC_FIRB	549300KT827RUL680A73			BE0428741087		D'IETEREN Treasury	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001655_CC_FIRB	549300G720YN71E2S886			BE0435305514		DREDGING INTERNATIONAL	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001656_CC_FIRB	529900YOYR5FW12UBJ80			BE0471811661		IDF Luminus	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001657_CC_FIRB	549300F203XBWYK45D98			BE0411515075		Emmaüs vzw	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001658_CC_FIRB	529900T3V512W5JEJF78			BE0406183144		Evonik Degussa Antwerpen	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001659_CC_FIRB	5493006GOR72R0ZYBN98			BE0860409202		EXMAR	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001660_CC_FIRB	529900T1WX2UW1WNHC16			BE0402954628		FLUXYS BELGIUM	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001661_CC_FIRB	529900RL1B6NSLKU7P45			BE0821382439		FLUXYS FINANCE	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001662_CC_FIRB	549300EL1OTYCHBFUV17			BE0442100363		GDF SUEZ CC SCRL	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001663_CC_FIRB	549300AS6JDY8GAUB274			BE0831958211		GDF SUEZ ENERGY MANAGEMENT TRADING	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001664_CC_FIRB	6IM6CQKADLNCQGUEU352			BE0439255986		GEMS Services SA/NV	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001665_CC_FIRB	549300UFHGFY5IOON989			BE0220324117		Gimv	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001666_CC_FIRB	5493004EAZQ20FYJKT70			BE0438202052		greif services belgium	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001667_CC_FIRB	5299004FBX5DGG463D98			BE0430060188		HERAEUS ELECTRO - NITE INTERNATIONAL	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001668_CC_FIRB	549300ZTTO3072KC6L60			BE0402220594		Hewlett - Packard Belgium	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001669_CC_FIRB	549300V127GGJFJOCP26			BE0440113348		INTERNATIONAL FINANCE CENTER CFE	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001670_CC_FIRB	549300ZRVRZ153CPUI26			BE0428750985		ION BEAM APPLICATIONS S.A	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001671_CC_FIRB	549300737JZQL85NE3817			BE0222343301		IVERLEK	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001672_CC_FIRB	549300YEC7519H8CBF72			BE0473587751		J.C. General Services CVBA	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001673_CC_FIRB	549300U0B1KP6Y8LPX16			BE0404778426		Katoen Natie	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001674_CC_FIRB	529900X1VAF3IXDZJ071					LE PEIGNE	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001675_CC_FIRB	549300ROPVHSEKEMW107			BE0807049797		LOCORAIL	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001676_CC_FIRB	549300L6DOLPEQSOI005			BE0405580655		MATEXI afkorting van MAATSCHAPPIJ TOT EXPLOITATIE IMMOBILIEN	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001677_CC_FIRB	549300 7JS0ZHJVBUWP18			BE0456810810		MOBISTAR	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001678_CC_FIRB	549300V3ES7BVGYNRZ58			BE0413630071		N.V BESIX S.A	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001679_CC_FIRB	529900P78IBTIRIIYWY69			BE0458885719		NUTRECO CAPITAL	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001680_CC_FIRB	549300XHGK09MEWMOL68			BE0419457296		Ontex bvba	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001681_CC_FIRB	5299009CBE6VJXABZS81			BE0436410522		RAFFINERIE TIRLEMONTOISE - TIENSE SUIKERRAFFINADERIJ	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001682_CC_FIRB	529900P4SONA6KVTRT86			BE0428343981		RECTICEL INTERNATIONAL SERVICES	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001683_CC_FIRB	529900LK4T42CNH2U882			BE0434475767		S.B. MANAGEMENT AND SERVICES	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001684_CC_FIRB	529900FTYUE9QOXMU884			BE0434284638		SAINT-GOBAIN BENELUX	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001685_CC_FIRB	549300CCKFF44A550J72			BE0400747580		SARENS	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001686_CC_FIRB	549300JTFH1WHCEMIN40			BE0407139583		SD WORX	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001687_CC_FIRB	HB7FFAZ10OMZ8PP8OE26			BE0413330856		Society for Worldwide Interbank Financial Telecommunication	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001688_CC_FIRB	213800IS5GA1OZ8RBM85			BE0473416418		TELENET nv	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001689_CC_FIRB	529900R7MYQQO8CHR962			BE0403063902		TOTAL BELGIUM	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001690_CC_FIRB	5299003N2SCVNU16O909			BE0403079441		Total Petrochemicals & Refining SA/NV	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001691_CC_FIRB	549300ZSTW3D1UXOXY91			BE0412639681		TRACTEBEL ENGINEERING sa	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001693_CC_FIRB	549300J5X4E65PJHE355			BE0464538245		VPK SERVICES	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001694_CC_FIRB	549300 2MUOV04NSPT571	27967 56-1				RBC INVESTOR SERVICES TRUST	CA	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001695_CC_FIRB	549300G6ZUFBIJVLAJQ46					MERCURIA ENERGY TRADING SA	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001696_CC_FIRB	5299009K1FINARYDEC72					RENAULT FINANCE SA	CH	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001697_CC_FIRB	549300WZRVQERM819Z90	1141987-6	CH0203923568 3			Schweizerische RÃ¼ckversicherungs-Gesellschaft AG	CH	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001698_CC_FIRB	529900I31Q7PCTSUSRW11	28208 23-9	HRB40498			LBBW Dublin Management GmbH	DE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001699_CC_FIRB	529900GHE5268QPEOH13	2537992-6	HRB106727			LIDL IRELAND GMBH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001700_CC_FIRB	529900USFSZYPS075O24	11448 38-8	HRB3790			VOLKSWAGEN FINANCIAL SERVICES AG	DE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001701_CC_FIRB	549300Y5BJOTCMUYT658					ARCELORMITTAL TREASURY SNC	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001702_CC_FIRB	969500KY4MRVCLM9HE48					EDF ENERGIES NOUVELLES	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001703_CC_FIRB	529900QI55ZLJVCMPA71					TOTAL CAPITAL	FR	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001704_CC_FIRB	2138006E2VG89XLORJ06		02366682			YORKSHIRE WATER SERVICES LIMITED	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001705_CC_FIRB	549300BPQYQ838KE1X51					UNIPEC ASIA COMPANY LIMITED	HK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001706_CC_FIRB	2138005KZTSE2L1BII69					THAMES WATER UTILITIES CAYMAN FINANCE LIMITED	KY	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001707_CC_FIRB	0YQH6LCEF474UTUV4B96		KvK 34313428 0000			ENEL FINANCE INTERNATIONAL N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001708_CC_FIRB	4ME66GO1Q4T87C52WS37		KvK 33134831 0000			GENERAL ELECTRIC INTERNATIONAL INC	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001709_CC_FIRB					1310Z AR Equity	Argentina	AR	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001710_CC_FIRB					1525Z AU Equity	Australia	AU	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001711_CC_FIRB					1480Z AV Equity	Austria	AT	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001712_CC_FIRB					4388 6Z BD Equity	Bangladesh	BD	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001713_CC_FIRB					111136Z BB Equity	Belgium	BE	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001714_CC_FIRB					1323Z BZ Equity	Brazil	BR	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001715_CC_FIRB					129225Z BU Equity	Bulgaria	BG	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001716_CC_FIRB					80710Z CN Equity	Canada	CA	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001717_CC_FIRB					4579 3Z CI Equity	Chile	CL	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001718_CC_FIRB					PRCH CH Equity	China	CN	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001719_CC_FIRB					1153Z CB Equity	Colombia	CO	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
GG_00017 20_CC_FIRB					1040Z CP Equity	Czech Republic	CZ	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_00017 21_CC_FIRB					1271Z DC Equity	Denmark	DK	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_00017 22_CC_FIRB					1083Z EY Equity	Egypt	EG	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_00017 23_CC_FIRB					1000Z ET Equity	Estonia	EE	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_00017 24_CC_FIRB					1306Z FH Equity	Finland	FI	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_00017 25_CC_FIRB					223727Z FP Equity	France	FR	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_00017 26_CC_FIRB					3413Z GR Equity	Germany	DE	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_00017 27_CC_FIRB					1004Z GA Equity	Greece	GR	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_00017 28_CC_FIRB					1182Z HB Equity	Hungary	HU	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_00017 29_CC_FIRB					1504Z IN Equity	India	IN	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_00017 30_CC_FIRB					1133Z IJ Equity	Indonesia	ID	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_00017 31_CC_FIRB					1266Z ID Equity	Ireland	IE	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_00017 32_CC_FIRB					343943Z IT Equity	Israel	IL	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_00017 33_CC_FIRB					2103Z IM Equity	Italy	IT	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_00017 34_CC_FIRB					JAPZ JP Equity	Japan	JP	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_00017 35_CC_FIRB					1001Z KN Equity	Kenya	KE	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_00017 36_CC_FIRB					334460Z LR Equity	Latvia	LV	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_00017 37_CC_FIRB					1092Z LH Equity	Lithuania	LT	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_00017 38_CC_FIRB					1110Z LX Equity	Luxembourg	LU	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_00017 39_CC_FIRB					1124Z MK Equity	Malaysia	MY	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_00017 40_CC_FIRB					5753Z US Equity	Malta	MT	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_00017 41_CC_FIRB					1426Z MM Equity	Mexico	MX	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_00017 42_CC_FIRB					1096Z MC Equity	Morocco	MA	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
GG_0001743_CC_FIRB					1533Z NA Equity	Netherlands	NL	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001744_CC_FIRB					46443Z NZ Equity	New Zealand	NZ	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001745_CC_FIRB					1233Z NO Equity	Norway	NO	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001746_CC_FIRB					279379Z PM Equity	Philippines	PH	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001747_CC_FIRB					1084Z PW Equity	Poland	PL	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001748_CC_FIRB					1174Z PL Equity	Portugal	PT	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001749_CC_FIRB					1089Z RO Equity	Romania	RO	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001750_CC_FIRB					4458Z RU Equity	Russia	RU	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001751_CC_FIRB					3344642Z AB Equity	Saudi Arabia	SA	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001752_CC_FIRB					1545Z SP Equity	Singapore	SG	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001753_CC_FIRB					1023Z SK Equity	Slovakia	SK	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001754_CC_FIRB					1091Z SV Equity	Slovenia	SI	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001755_CC_FIRB					50184Z SJ Equity	South Africa	ZA	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001756_CC_FIRB					ROKZ KS Equity	South Korea	KR	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001757_CC_FIRB					1841Z SM Equity	Spain	ES	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001758_CC_FIRB					204283Z EK Equity	Sudan	SD	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001759_CC_FIRB					1179Z SS Equity	Sweden	SE	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001760_CC_FIRB					34475 8Z SW Equity	Switzerland	CH	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001761_CC_FIRB					116657Z TT Equity	Taiwan	TW	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001762_CC_FIRB					1179Z TB Equity	Thailand	TH	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001763_CC_FIRB					114144Z T1Equity	Turkey	TR	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001764_CC_FIRB					1089Z UZ Equity	Ukraine	UA	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001765_CC_FIRB					334469 8Z UH Equity	United Arab Emirates	AE	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
GG_0001766_CC_FIRB					615 2Z LN Equity	United Kingdom	GB	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001768_CC_FIRB					335 2Z US Equity	United States	US	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001769_CC_FIRB					1069Z VC Equity	Venezuela	VE	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001770_CC_FIRB					231 715Z VN Equity	Vietnam	VN	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001771_CC_FIRB	ZTMSNXROF84AHWJNKQ93					INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPMENT	US	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001772_CC_FIRB	QKL54NQY28TCDAI75F60					INTERNATIONAL FINANCE CORPORATION	US	Sovereign sample	General governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001773_CC_FIRB	BFXS5XCH7N0Y05NIXW11				3 531 454Z NA EQUITY	ABN Amro	NL	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001774_CC_FIRB				CNE1 00000Q43	1 288 HK EQUITY	Agricultural Bank of China	CN	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001775_CC_FIRB	3U8WV1YX2VMUHH7Z1Q21			IE0000197834	ALBK ID EQUITY	ALLIED IRISH BANKS PLC	IE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001776_CC_FIRB	5299009N55YRQC69CN08			GRS015013006	ALPHA GA EQUITY	Alpha Bank	GR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001777_CC_FIRB	JHE42UYNWWTJB8YTTU19			AU000000ANZ3	ANZ AU EQUITY	ANZ	AU	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001778_CC_FIRB	549300CTUU1RFXHQJE44			US0594603039	BBD US EQUITY	Banco Bradesco	BR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001779_CC_FIRB	JU1U6S0DG9YLT7N8ZV32			PTBCP0AM0007	BCP PL EQUITY	BANCO COMERCIAL PORTUGUÊS, SA (BCP OR MILLENNIUM BCP)	PT	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001780_CC_FIRB	QE0Q0253K88YAGNPE356			BRBBASACNOR3	BBAS3 BZ EQUITY	Banco Do Brasil	BR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001781_CC_FIRB	5493006P8PDBI81C0O96			IT0005002883	BP IM EQUITY	Banco Popolare	IT	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001782_CC_FIRB	9DJT3UXJIZJ4WXO774			US0605051046	BAC US EQUITY	Bank of America Corp.	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001783_CC_FIRB	549300S3HGCFWVHYZX42			CNE1000001Z5	3988 HK EQUITY	Bank of China	CN	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001784_CC_FIRB				CNE100000205	3328 HK EQUITY	Bank of Communications	CN	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001785_CC_FIRB	CO6GC26LCGGRTUES1P55			HK0023000190	23 HK EQUITY	Bank of East Asia Ltd.	HK	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001786_CC_FIRB	Q2GQA2KF6XJ24W42G291			IE0030606259	BKIR ID EQUITY	BANK OF IRELAND	IE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001787_CC_FIRB	NQQ6HPCNCCU6TUTQYE16			CA0636711016	BMO CN EQUITY	Bank of Montreal	CA	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001788_CC_FIRB	WFLIPEPC7FZXENRZV188			US0640581007	BK US EQUITY	Bank of New York Mellon Corp.	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001789_CC_FIRB	L3I9ZG2KFGXZ61BMYR72			CA0641491075	BNS CN EQUITY	Bank of Nova Scotia	CA	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
1N_0001790_CC_FIRB	549300685QG7DJS55M76			ES0113307021	BKIA SM EQUITY	Bankia	ES	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001791_CC_FIRB	VWMYAEQSTOPNV0SUGU82			ES0113679137	BKT SM EQUITY	BANKINTER	ES	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001792_CC_FIRB	G5GSEF7VJP5I7OUK5573			GB0031348658	BARC LN EQUITY	Barclays Plc	GB	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001794_CC_FIRB	VDYMYTQGZZ6DU0912C88	11031 65-5			BLGZ GR EQUITY	Bayerische Landesbank	DE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001795_CC_FIRB	K8MS7FD7N5Z2WQ51AZ71			ES0113211835	BBVA SM EQUITY	BBVA	ES	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001796_CC_FIRB	A5GWLFH3KM7YV2SFQL84				CCBG BB EQUITY	Belfius (Ex-Dexia bank)	BE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001797_CC_FIRB	R0MUWSFPU8MPRO8K5P83			FR0000131104	BNP FP EQUITY	BNP Paribas	FR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001798_CC_FIRB	9695005MSX1OYEMGDF46				3692594z fp equity	BPCE	FR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001799_CC_FIRB	7CUNS533WID6K7DGFI87			ES0140609019	CABK SM EQUITY	Caixa Bank	ES	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001800_CC_FIRB	2IGI19DL77OX0HC3ZE78			CA1360691010	CM CN EQUITY	Canadian Imperial Bank of Commerce	CA	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001801_CC_FIRB				CNE1000001Q4	998 HK EQUITY	China CITIC Bank	CN	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001802_CC_FIRB	5493001KQW6DM7KEDR62			CNE1000002H1	939 HK EQUITY	China Construction	CN	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001803_CC_FIRB				CNE100000SL4	601818 CH EQUITY	China Everbright Bank	CN	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001804_CC_FIRB	549300MKO5I860FFIHF58			CNE1000002M1	3968 HK EQUITY	China Merchants Bank	CN	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001805_CC_FIRB	549300HBUGSQD1VCXG94			CNE100000HF9	1988 HK EQUITY	China Minsheng Banking Corp., Ltd.	CN	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001806_CC_FIRB	6SHGI4ZSSLCXXQSBB395			US1729674242	C US EQUITY	Citigroup	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001807_CC_FIRB	851WYGNLUQLFZBSYGB56	11061 39-7		DE000CBK1001	CBK GY EQUITY	Commerzbank	DE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001808_CC_FIRB	MSFSBD3QN1GSN7Q6C537			AU000000CBA7	CBA AU EQUITY	Commonwealth	AU	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001809_CC_FIRB	969500TJ5KRTCJQWXH05			FR0000045072	ACA FP EQUITY	Crédit Agricole	FR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001810_CC_FIRB	9695000CG7B84NLR5984				CMUT FP EQUITY	Crédit Mutuel	FR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001811_CC_FIRB	ANGGYXNX0JLX3X63JN86			CH0012138530	CSGN VX EQUITY	Credit Suisse	CH	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001812_CC_FIRB	MAES062Z21O4RZ2U7M96			DK0010274414	DANSKE DC EQUITY	Danske Bank	DK	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001813_CC_FIRB	7LTWFZYICNSX8D621K86	11069 89-5		DE0005140008	DBK GY EQUITY	Deutsche Bank	DE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
1N_0001814_CC_FIRB	549300GKFG0RYRRQ1414			NO0010031479	DNB NO EQUITY	DNB NOR	NO	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001815_CC_FIRB	529900HNOAA1KXQJUQ27	1107041-4		DE0008343104	DGBK GR EQUITY	DZ BANK AG Deutsche Zentral-Genossenschaftsbank	DE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001816_CC_FIRB	JEUVK5RWVJEN8W0C9M24			GRS323003004	EUROB GA EQUITY	EFG EUROBANK ERGASIAS	GR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001817_CC_FIRB	PQOH26KWDF7CG10L6792			AT0000652011	EBS AV EQUITY	Erste Group Bank AG	AT	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001818_CC_FIRB	549300GGF3CSCF55UT61			PTBES0AM0007	BES PL EQUITY	ESPÍRITO SANTO FINANCIAL GROUP, SA (ESFG)	PT	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001819_CC_FIRB	THRNG6BD57P9QWTQLG42			US3167731005	FITB US EQUITY	Fifth Third Bancorp	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001820_CC_FIRB	784F5XWPLTWKTBV3E584			US38141G1040	GS US EQUITY	Goldman Sachs Group	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001821_CC_FIRB	MLU0ZO3ML4LN2LL2TL39			GB0005405286	HSBA LN EQUITY	HSBC Holdings	GB	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001823_CC_FIRB				CNE000001QZ7	601166 CH EQUITY	Industrial Bank of China	CN	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001824_CC_FIRB	549300ERZU2K9PZDL140			CNE1000003G1	1398 HK EQUITY	Industrial Commercial Bank of China	CN	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001825_CC_FIRB	3TK20IVIUJ8J3ZU0QE75			NL0000303600	INGA NA EQUITY	ING	NL	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001826_CC_FIRB	2W8N8UU78PMDQKZENC08			IT0000072618	ISP IM EQUITY	Intesa	IT	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001827_CC_FIRB	635400DTNHVYGZODKQ93				ILOA ID EQUITY	Permanent TSB Group Holdings Plc	IE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001828_CC_FIRB	BZO2P8KHO2O10H5QQ663			BRITUBACNPR1	ITUB4 BZ EQUITY	Itaú Unibanco Holding	BR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001829_CC_FIRB	815DZWZKVSZ11NUHU748			US46625H1005	JPM US EQUITY	JPMorgan Chase & Co.	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001830_CC_FIRB	3M5E1GQGKL17HI6CPN30			DK0010307958	JYSK DC EQUITY	Jyske Bank	DK	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001831_CC_FIRB	213800X3Q9LSAKRUWY91			BE0003565737	KBC BB EQUITY	KBC	BE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001832_CC_FIRB	549300XXMOJSIW8P4769			KR7060000007	060000 KS EQUITY	Kookmin Bank	KR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001833_CC_FIRB	B81CK4ESI35472RHJ606	1001144-3			2525Z GR EQUITY	Landesbank Baden-Württemberg	DE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001834_CC_FIRB	549300PPXHEU2JF0AM85			GB0008706128	LLOY LN EQUITY	Lloyds Banking Group	GB	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001836_CC_FIRB	4ZHCHI4KYZG2WVRT8631			AU000000MQG1	MQG AU EQUITY	Macquarie	AU	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001837_CC_FIRB	PSNL19R2RXX5U3QWHI44	1012492	343508	IT0000062957	mb im equity	Mediobanca SpA	IT	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001838_CC_FIRB				JP3902900004	8306 JP EQUITY	Mitsubishi UFJ Financial Group	JP	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
1N_0001839_CC_FIRB	RB0PEZSDGCO3JS6CEU02			JP3883780001	8411 JP EQUITY	Mizuho Financial Group	JP	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001840_CC_FIRB	J4CP7MHCXR8DAQMKIL78			IT0001334587	BMPS IM EQUITY	Monte Dei Paschi	IT	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001841_CC_FIRB	IGJSJL3JD5P30I6NJZ34			US6174464486	MS US EQUITY	Morgan Stanley	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001842_CC_FIRB	F8SB4JFBSYQFRQEH3Z21			AU000000NAB4	NAB AU EQUITY	National Australia Bank	AU	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001843_CC_FIRB	549300XFX12G42QIKN82				0916972D LN EQUITY	Nationwide Building Society	GB	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001845_CC_FIRB	549300B3CEAHYG7K8164			JP3762600009	8604 JP EQUITY	Nomura Holdings	JP	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001846_CC_FIRB	DSNHHQ2B9X5N6OUJ1236	11248464-8			2531Z GR EQUITY	Norddeutsche Landesbank	DE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001847_CC_FIRB	6SCPQ280AIY8EP3XFW53			SE0000427361	NDA SS EQUITY	Nordea	SE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001848_CC_FIRB	549300GLF98S992BC502			US6658591044	NTRS US EQUITY	Northern Trust Corp.	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001849_CC_FIRB	743700B5WFBOIEFY714					OP Osuuskunta	FI	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001850_CC_FIRB	CFGNEKW0P8842LEUJA51			US6934751057	PNC US EQUITY	PNC Financial Services Group	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001851_CC_FIRB	DG3RU1DBUFHT4ZF9WN62				682055Z NA EQUITY	Rabobank	NL	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001852_CC_FIRB	EVOYOND2GGP3UHGGE885			AT0000606306	RBI AV EQUITY	Raiffeisen Zentralbank Österreich AG	AT	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001853_CC_FIRB	ES7IP3U3RHIGC71XBU11			CA7800871021	RY CN EQUITY	Royal Bank of Canada	CA	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001854_CC_FIRB	2138005O9XJIJN4JPN90			GB00B7T77214	RBS LN EQUITY	Royal Bank of Scotland	GB	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001856_CC_FIRB	549300QMFDDMYWIAM13			ES0113900J37	SAN SM EQUITY	Santander	ES	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001857_CC_FIRB	549300WE6TAF5EIWQS81			RU0009029540	SBER RX EQUITY	Sberbank	RU	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001858_CC_FIRB	F3JS33DE16XQ4ZBPTN86			SE0000148884	SEBA SS EQUITY	SEB	SE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001859_CC_FIRB				CNE0000011B7	600000 CH EQUITY	Shanghai Pudong Development Bank	CN	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001860_CC_FIRB	O2RNE8IBXP4R0TD8PU41			FR0000130809	GLE FP EQUITY	Société Générale	FR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001861_CC_FIRB	U4LOSYZ7YG4W355F2G91			GB0004082847	STAN LN EQUITY	Standard Chartered Group	GB	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001863_CC_FIRB	549300IJZ37UIBZF6L49			INE062A01012	SBIN IN EQUITY	State Bank of India	IN	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001864_CC_FIRB	549300ZFEEJ2IP5VME73			US8574771031	STT US EQUITY	State Street Corp	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
1N_0001865_CC_FIRB				JP3890350006	8316 JP EQUITY	Sumitomo Mitsui Financial Group	JP	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001866_CC_FIRB	7E1PDLW1JL6TS0BS1G03			US8679141031	STI US EQUITY	SunTrust Banks Inc.	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001867_CC_FIRB	NHBDILHZTYCNBV5UYZ31			SE0000193120	SHBA SS EQUITY	Svenska Handelsbanken	SE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001868_CC_FIRB	M312WZV08Y7LYUC71685			SE0000242455	SWEDA SS EQUITY	Swedbank	SE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001869_CC_FIRB	GP5DT10VX1QRQUKVBK64			DK0010311471	SYDB DC EQUITY	Sydbank	DK	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001870_CC_FIRB					NORZ JP EQUITY	The Norinchukin Bank	JP	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001871_CC_FIRB	PT3QB789TSUIDF371261			CA8911605092	TD CN EQUITY	Toronto-Dominion Bank	CA	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001872_CC_FIRB	N1GZ7BBF3NP8GI976H15			US9029733048	USB US EQUITY	U.S. Bancorp	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001873_CC_FIRB	815600979764CBDAED282				UBI IM EQUITY	UBI Banca	IT	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001874_CC_FIRB	BFM8T61CT2L1QCEMIK50				UBSN VX EQUITY	UBS	CH	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001875_CC_FIRB	549300TRUWO2CD2G5692			IT0004781412	UCG IM EQUITY	Unicredit	IT	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001876_CC_FIRB	IO66REGK3RCBAMA8HR66			SG1M31001969	UOB SP EQUITY	United Overseas Bank Ltd.	SG	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001877_CC_FIRB				RU000A0JP5V6	VTBR RX EQUITY	VTB Bank	RU	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001878_CC_FIRB	PBLD0EJDB5FWOLXP3B76			US9497461015	WFC US EQUITY	Wells Fargo & Company	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001879_CC_FIRB	EN5TNI6CI43VEPAMHL14			AU000000WBC1	WBC AU EQUITY	Westpac	AU	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001880_CC_FIRB				KR7053000006	053000 ks equity	Woori Finance Holding	KR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001881_CC_FIRB	2138002Y3WMK6RZS8H90					NATIONAL BANK OF ABU DHABI	AE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001882_CC_FIRB	A6NZLYKYN1UV7VVGFX65			BE0404453574		Argenta Spaarbank NV/SA	BE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001883_CC_FIRB	529900WPR59SSV2AOJ29			BE0414392710		BNP Paribas Fortis Factor	BE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001884_CC_FIRB	KGCEPHLVVKVRZYO1T647			BE0403199702		BNP PARIBAS FORTIS SA/NV	BE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001885_CC_FIRB	549300OZ46BRLZ8Y6F65			BE0429875591		Euroclear Bank SA/NV	BE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001886_CC_FIRB	JLS56RAMYQZECFUF2G44			BE0403200393		ING BELGIUM SA/NV	BE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001887_CC_FIRB	5493008QOCP58OLEN998			BE0404453475		Investar	BE	Institutions sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
1N_0001888_CC_FIRB	6B2PBRV1FCJDMR45RZ53			BE0462920226		KBC BANK NV	BE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001889_CC_FIRB	Q5BP2UEQ48R75BOTCB92					Ceskoslovenska obchodni banka as	CZ	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001890_CC_FIRB	KR6LSKV3BTSJRD41IF75	29001 64-1	64948242			UNICREDIT CZ|SK PRA	CZ	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001891_CC_FIRB	2ZCNRR8UK83OBTEK2170	1103210-9	HRB42148			Unicredit Bank AG	DE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001892_CC_FIRB	529900GJD3OQLRZCKW37	113479 2-9	HRB1819			VOLKSWAGEN BANK GMBH	DE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001893_CC_FIRB	CXW2O4H2U3MBV3MY1773					NORDEA BANK FINLAND PLC	FI	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001894_CC_FIRB	969500VHCVGOH0RM3X42					AXA CORPORATE SOLUTIONS ASSURANCE	FR	Institutions sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001895_CC_FIRB	549300WCGB70D06XZS54					BNP Paribas Securities Services	FR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001896_CC_FIRB	1VUV7VQFKUOQSJ21A208					CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK	FR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001897_CC_FIRB	F4G136OIPBYND1F41110					DEXIA CREDIT LOCAL	FR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001898_CC_FIRB	KX1WK48MPD4Y2NCUIZ63					NATIXIS SA	FR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001899_CC_FIRB	QP3XKRKS0CX2T3O07L95		02857033			CARGILL GLOBAL FUNDING PLC	GB	Institutions sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001900_CC_FIRB	549300ZT0RVWCG8T4L55		03196171			CLERICAL MEDICAL INVESTMENT GROUP LTD	GB	Institutions sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001901_CC_FIRB	TXDSU46SXBWIGJ8G8E98		00995939			RBC EUROPE	GB	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001902_CC_FIRB	0LC1OXN013FUKQASJB58	146605 0-0				ROYAL BANK OF CANADA (CHANNEL ISLANDS) LIMITED	GG	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001903_CC_FIRB	2HI3YI5320L3RW6NJ957	111665 8-4				THE HONGKONG AND SHA	HK	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001904_CC_FIRB	N1FBEDJ5J41VKZLO2475				3445100Z ID Equity	CITIBANK EUROPE PLC	IE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001905_CC_FIRB	HRRVUBV0XN84YQZT6245			XS0227 637500		DEPFA BANK PLC-DUBLIN HEAD OFFICE	IE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001906_CC_FIRB	EQYXK86SF381Q21S3020				3459384Z LN Equity	MERRILL LYNCH INTERNATIONAL BANK LIMITED	IE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001907_CC_FIRB	549300F99IL9YJDWH369	110510 5-9				HSBC BANK MIDDLE EAST LIMITED	JE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001908_CC_FIRB	C3GTMMZIHMY46P4OIX74	112336 1-6	01 9901 008846			THE BANK OF TOKYO-MITSUBISHI UFJ LTD-TOKYO HEAD OFFICE	JP	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001909_CC_FIRB	549300OL514RA0SXJJ44		B9248			CLEARSTREAM BANKING S.A.	LU	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001910_CC_FIRB	549300 6YXS1U5GIHE750					European Investment Bank	LU	Institutions sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
1N_0001911_CC_FIRB	549300X34UUBDEUL1Z91				XHB GR EQUITY	HSBC BANK MALTA PLC	MT	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001912_CC_FIRB	G8ZTNESVNKW4NN761W05		KvK 33170459 0000			ABN AMRO CLEARING BANK NV	NL	Institutions sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001913_CC_FIRB	X3CZP3CK64YBHON1LE12		KvK 33002587 1594			THE ROYAL BANK OF SCOTLAND NV-AMSTERDAM HEAD OFFICE	NL	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001914_CC_FIRB	HZSN7FQBPO5IEWYIGC72					ANZ BANK NEW ZEALAND LTD-AUCKLAND HEAD OFFICE	NZ	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001915_CC_FIRB	549300441PU1MORCKB765					SAUDI ARABIAN MONETARY AGENCY	SA	Institutions sample	Central banks	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001916_CC_FIRB	CWZ8NZDH55KY12Q4US31					Citibank AS	TR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001917_CC_FIRB	B4TYDEB6GKMZO031MB27					Bank of America NA	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001918_CC_FIRB	HPFHU0OQ28E4N0NFVK49					BANK OF NEW YORK MELLON	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001919_CC_FIRB	E57ODZWZ7FF32TWEFA76					Citibank NA	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001920_CC_FIRB	7H6GLXDRUGQFU57RNE97		KvK 33278302 0000			JPMorgan Chase Bank N	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001921_CC_FIRB	571474TGEMMWANRLN572	1203023-5				STATE STREET BANK AND TRUST COMPANY BOSTON - MASSACHUSETTS	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000001_CC_AIRB		1040	58237v		029 6104D AV EQUITY	ALPINE Bau GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000002_CC_AIRB	529900 5VO3GJ18GL5F14	8670870	310593f			AMAG Austria Metall AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000003_CC_AIRB	549300VZKC611R5U8G96	26972	50935f	AT0000730007	ANDR AV EQUITY	ANDRITZ AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000004_CC_AIRB	529900LMTI8YSE62EI88				LHA GF Equity	AUSTRIAN AIRLINES AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000005_CC_AIRB	5299004QD601B8U1HD44	131830	109445z			Austrian Gaming Industries GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000006_CC_AIRB	529900J7EWWGQ375D184	2410	53507m			AVL List GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000007_CC_AIRB		226424	58036y			Bauunternehmung Granit Gesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000008_CC_AIRB		160431	89102h			BENE AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000009_CC_AIRB	529900ZAFSOBVFCKF263		319670d		045 6855D AV EQUITY	Benteler International Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000010_CC_AIRB	529900SY4448XU04857	847216	86959g			CAG Holding GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000011_CC_AIRB	529900 3V84MVB5A3C324	5762600	231192p			CARBONES HOLDING GMBH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000012_CC_AIRB	529900G8XM6H1XVZBJ73	67504	99639d			Casinos Austria Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000013_CC_AIRB	529900VN62L73X2OJX85	5200326	212163f			convert Immobilien Invest SE	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000014_CC_AIRB		7161956	270027z			DCM DECOmetal GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000015_CC_AIRB		76350	67493f			dm drogerie markt GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000016_CC_AIRB	5299002NFQKOBT1E8569	3570614	156765m			DO & CO Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000017_CC_AIRB	5299004ARAOQMGTWC113	125709	70342w			Doppelmayr Seilbahnen GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000018_CC_AIRB	54930060U4XOVED1T359					OMV Gas Marketing & Trading GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000019_CC_AIRB	529900WJZJAEI0VBLP60					Egger Holzwerkstoffe GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000020_CC_AIRB	52990048A4N0S24VG982	159026	42973x			Eglo Leuchten GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000021_CC_AIRB	529900N8OA1GVSR5R946	30988	76532y			Energie AG Oberösterreich	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000022_CC_AIRB	529900BMPGUGAFYYAV45	6106	126805d			Energie Burgenland AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000023_CC_AIRB	529900WID59A60HHYX13	2795493	145825z			Erber Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000024_CC_AIRB	529900P4JZBFEVNEAE60				EVN AV Equity	EVN AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000025_CC_AIRB		9907106	347483f			Felbermayr Holding GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000026_CC_AIRB	549300FQ2ILBH7DJ6145	1754530	42984m			Flughafen Wien Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000027_CC_AIRB	529900RJAN0LNMW7Q775	1312138	89381v			HABAU Hoch- und Tiefbaugesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000028_CC_AIRB	5299000X53SAWQMDFF06	58114	26451z			Hofer Kommanditgesellschaft	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000029_CC_AIRB		1640348	47654f			Hyundai Import Gesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000030_CC_AIRB	529900RQJADHH91ABP14	2777363	144991y			Infineon Technologies Austria AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000031_CC_AIRB	529900DSSMPJR6R3GO43	130311	64543t			J. u. A. Frischeis Gesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000032_CC_AIRB	5299008ARRNJFPBNTM78	4155033	178368g			Kapsch BusinessCom AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000033_CC_AIRB	529900A9NX1TM65N4176	21369	99133i			KELAG-Kärntner Elektrizitäts-Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000034_CC_AIRB		1376136	94579m			Leiner Immobilien GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000035_CC_AIRB		25798	32725a			Leyrer + Graf Baugesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000036_CC_AIRB		1216520	106825x			Management Trust Holding Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000037_CC_AIRB	529900JYVV57QBKV9G11	1991078	356733k			MFC Commodities GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000038_CC_AIRB	529900WFARKZGRCQ8652					MONTANA TECH COMPONENTS GMBH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000039_CC_AIRB	213800CUWJ54846X6779	1760513	404506			Montanwerke Brixlegg Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000040_CC_AIRB	529900UUANUJ60MNMX97		71396w		7716424Z AV EQUITY	ÖBB - Infrastruktur Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000041_CC_AIRB	529900UOHXZ1BIORCV04	6467385	248742y			ÖBB-Personenverkehr Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000042_CC_AIRB	529900B76VL5KG71J029	6515541	250198p			ÖBB-Postbus GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000043_CC_AIRB	529900UZY47TEIFNF978	6496644	249666g			ÖBB-Produktion Gesellschaft mbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000044_CC_AIRB	549300V62YJ9HTLR1486		93363z	AT0000743059	OMV AV EQUITY	OMV Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000045_CC_AIRB		3512231	154148p			Österreichische Bundesforste AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000046_CC_AIRB	529900IFAV83BX8O1O91	526819	333933h	AT0000758305	PAL AV EQUITY	PALFINGER AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000047_CC_AIRB		957313	115289v			QuadraGr AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000048_CC_AIRB	529900HTNHA5ACH9N32	1074393	562474		495680Z AV EQUITY	Red Bull GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000049_CC_AIRB	529900ENFTO28GS3KF76	1813722	785633			Rohöl-Aufsuchungs Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000050_CC_AIRB	529900SU4ZMMSYUJ5G02	7113951	267218v			ROXCEL Handelsgesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000051_CC_AIRB	5493000C4S664YT7T556	38229	513505			Salzburg AG für Energie, Verkehr und Telekommunikation	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000052_CC_AIRB	549300XBCUMUR5CI0181					Sappi Papier Holding GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000053_CC_AIRB	5299002XAOMQWAIZMA51	271020	128056v			Schmid Industrieholding G.m.b.H.	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000054_CC_AIRB	529900217SLVTQOGSU18	39594	605612m			Siemens Aktiengesellschaft Österreich	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000055_CC_AIRB	529900Z0W1PPT0HC0V31					Steinhoff Europe AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000056_CC_AIRB	529900TYYSRJH2VJSP60	421065	889831h	AT0000000STR1	STR AV EQUITY	Strabag SE	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000057_CC_AIRB	529900IBTWJ6SISLJ5854	5880980	235264b			SWARCO AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000058_CC_AIRB	529900SCL1LJL8PZNI48	501247	831751			Swietelsky Baugesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000059_CC_AIRB	529900V54UV5XQUK5585		FN155563W		TKA AV Equity	Telekom Finanzmanagement GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000060_CC_AIRB	529900OOW8ELHOXWZP82				UN9 GS Equity	UNIQA Insurance Group AG	AT	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000061_CC_AIRB	549300IFXHQIB5POT565	3734340	162844b			VAMED ENGINEERING GmbH & CO KG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000062_CC_AIRB	5299006UDSEJCTTEJS30	45926	760232	AT0000746409	VER AV EQUITY	VERBUND AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000063_CC_AIRB	529900ZAXBMQDJWPNB72	2147807	66209t	AT0000937503	VOE AV EQUITY	voestalpine AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000064_CC_AIRB	5299008VQJD65XCUPR16	113477 0-5	HRA66 1038		6830553Z AV EQUITY	Voith Turbo GmbH & Co. KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000065_CC_AIRB	529900VXIFBHO0SW2131	46434	77676f	AT0000831706	WIE AV EQUITY	Wienerberger AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000066_CC_AIRB	529900OS67T49AW45574	194255	121150m		665707Z AV EQUITY	WIENERBERGER FINANZ SERVICE GMBH	AT	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000067_CC_AIRB	529900OJFTLS1RYWIF55	9565779	336561v			XXXLutz KG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000068_CC_AIRB	529900IIODYNYAZ2ID26					ZUMTOBEL AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000069_CC_AIRB	549300O2QM8QVWM56E14					Amcor Ltd	AU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000070_CC_AIRB	WZE1WSENV6JSZFK0JC28				BHP AU EQUITY	BHP Billiton Ltd	AU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000071_CC_AIRB					602655 0Z AU EQUITY	Coates Group Pty Ltd (Ex-Ned Group Holdings Pty Ltd)	AU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000072_CC_AIRB	JOR7RJTXUXBRJ4UA5G70				CCL AT Equity	Coca-Cola Amatil Limited	AU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000073_CC_AIRB	549300HPMK7UWN02N804		PA3337938		CWN AT Equity	Crown Group Finance Limited	AU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000074_CC_AIRB					LEI AU EQUITY	Leighton Holdings Ltd	AU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000075_CC_AIRB	ACMHD8HWFMFUIQQ8Y590				MQG AU EQUITY	Macquarie Group Ltd	AU	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000076_CC_AIRB	ZSN21WNPYW6ISMRUC664				ORG AU EQUITY	Origin Energy Ltd	AU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000077_CC_AIRB	5493008XVFHYYV0YHN70				HUWA GF Equity	Powercor Australia, LLC	AU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000078_CC_AIRB	YLXNW6TI6QSK1H8H0N82				QAN AU EQUITY	Qantas Airways Ltd	AU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000079_CC_AIRB			520433129		SPT AU EQUITY	Spotless Holding SAS	AU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000080_CC_AIRB	PCTXNQGRJVR3OG33JG65				TLS AT Equity	Telstra Corporation Limited	AU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000081_CC_AIRB	549300I3L32ZX9557ST85				WES AU EQUITY	Wesfarmers Ltd	AU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000082_CC_AIRB	QNWEWQBS7HP85QHXQL92					Woolworths Ltd	AU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000083_CC_AIRB	G05OZ4J4E05KDATL0J93					AG Insurance	BE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000084_CC_AIRB	549300IHBDUTUNQJJB79	16342			AGFB BB EQUITY	Agfa-Gevaert NV	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000085_CC_AIRB	549300N22CDGCT5BUD97	26198				AJINOMOTO OMNICHEM	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000086_CC_AIRB		116163				ALBELEC	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000087_CC_AIRB		225626				ALCATAN	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000088_CC_AIRB	549300H3828EMEXB082				ABI BB EQUITY	Anheuser-Busch InBev NV/SA [ABInBev]	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000089_CC_AIRB	549300BKDDQ56JWCBT72	1098030				AQUAFIN	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000090_CC_AIRB	549300B4HNIJSAWU1C95	1138391				ARPAL MANAGEMENT	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000091_CC_AIRB	213800R1F1EJYM4ICO85		444734706	BE0444734706		Barry Callebaut Services	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000092_CC_AIRB	549300CWRXC5EP004533				BELG BB Equity	Belgacom S.A.	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000093_CC_AIRB	549300R918GUZLNIV408		890082292			Brussels Airport Company S.A./N.V.	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000094_CC_AIRB		433287				CENTRE HOSPITALIER CHRETIEN	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000095_CC_AIRB		81095				CHAUSSURES CECIL	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000096_CC_AIRB	549300IP2F5TKUC0GF38	82988				CHEMITEX	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000097_CC_AIRB	549300TM914CSF6K1389	149177			COFB BB EQUITY	COFINIMMO	BE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000098_CC_AIRB		184723				COLLIGNON ENG.	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000099_CC_AIRB		201775				COMPAGNIE BELGE D'INVESTISSEMENT COMMERCIAL	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000100_CC_AIRB	213800DMG7PUQHINO388			BE0401641663		Louis Delhaize - Compagnie franco-belge d'Alimentation	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000101_CC_AIRB		255648				DOD	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000102_CC_AIRB		1145532				EDIFICIO	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000103_CC_AIRB	T0YOOBZO4L6YAD6SAV65	14206	403170701		ELEB BB EQUITY	ELECTRABEL	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000104_CC_AIRB	549300JC3HI3K7ZSYU66	1329681				ELEM	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000105_CC_AIRB	549300S1MP1NFDIKT460			BE0476388378	ELIBB Equity	ELIA SYSTEM OPERATOR	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000106_CC_AIRB	5493001XW6MSHRMFLU28				ENI GY Equity	eni finance international SA	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000107_CC_AIRB	549300VO7PUETX031S03	10309		BE0860004176		ETEXCO SA	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000108_CC_AIRB		13771				ETS DESIMONE	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000109_CC_AIRB	529900S3AH5LF0YZWD07					Euler Hermes Europe	BE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000110_CC_AIRB	549300D80RYON74MEJ03	18181			EURN BB EQUITY	Euronav NV	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000111_CC_AIRB	8RDWFWPP4PLMZ5PPQH32					Fluxys G SA	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000112_CC_AIRB		25281				G EN J VAST GOED	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000113_CC_AIRB		65807				HOET TRUCKING & RENTING	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000114_CC_AIRB	549300M48VNC2Z0MDG47	71844				HOTTLET FROZEN FOODS	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000115_CC_AIRB	549300GR6U0KHJD7DG07					IKEA SERVICE CENTRE N.V.	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000116_CC_AIRB		84089				INTERNATIONAL ORE ET FERTILIZER BELGIUM	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000117_CC_AIRB		85640				JEAN WAUTERS-ACIERS SPECIAUX	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000118_CC_AIRB		111717				M.G.S.	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000119_CC_AIRB	5493004FKZ1586397240					Magotteaux International SA	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000120_CC_AIRB	549300Q80KFPKZC6BQ79	144096				MENOUQUIN	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000121_CC_AIRB		166601				NV BESIX S.A	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000122_CC_AIRB	5493002HHHFTG6G3BG36			BE0431676229	OMEBB EQUITY	OMEGA PHARMA	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000123_CC_AIRB		168945				OPIO	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000124_CC_AIRB		192350				PHARMACIES SERVAIS	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000125_CC_AIRB	54930064JCEXFA8M0W31	202291		BE0405747040		PRAYON	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000126_CC_AIRB		204834				PRO CONCEPT M P J	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000127_CC_AIRB	549300NMIBTX17HWF142	233001				RARE GEMS	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000128_CC_AIRB	549300X72GEQB1X8K911	247664				ROULARTA MEDIA GROUP	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000129_CC_AIRB	529900PY79CWSUGVK810	249233				S.A. CORMAN	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000130_CC_AIRB	549300O3VKWJUM16UI64	257312				SAMIR GEMS	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000131_CC_AIRB	213800WWE8U6DC99NP03					SCR Sibelco NV	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000132_CC_AIRB		257564				SEADCO	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000133_CC_AIRB	213800WDGKCVWZAN1N02	1051701	465409265		0790057 DBB EQUITY	SILFIN NV	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000134_CC_AIRB		294964				SOBEMO	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000135_CC_AIRB		302642				SOCIETE ANONYME DE VENTE DES EQUIPEMENTS TRANE	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000136_CC_AIRB	549300BB5CXGL9YV0D53	303429				SOCIETE COOPERATIVE AGRICOLE DE LA MEUSE	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000137_CC_AIRB		303783				SOCIETE D'APPLICATIONS ET DE TRAVAUX	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000138_CC_AIRB	549300MMVL80RTBP3O28	556814			SOLB BB EQUITY	Solvay SA	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000139_CC_AIRB		923107				TEAM KALORIK GROUP	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000140_CC_AIRB	549300ZKLIF7RP6EH823			BE0412101728	TESB BB EQUITY	Tessenderlo Chemie	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000141_CC_AIRB		953398				TEX ALLIANCE	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000142_CC_AIRB		1044409				TOP-TEX BENELUX	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000143_CC_AIRB	2138008J191VLSGY5A09				UCB BB EQUITY	UCB SA	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000144_CC_AIRB	529900F3AIQECS8ZSV61				UMI BB EQUITY	Umicore SA	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000145_CC_AIRB	549300MCDJ4Y6D5SI04	1113512				UNISTEEL	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000146_CC_AIRB		1140588				UNIVERSITE LIBRE DE BRUXELLES	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000147_CC_AIRB	549300TRHV6F6IE14H93	1159858		BE0404060032		Van Hool nv	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000148_CC_AIRB		1231271				VASTGOED MANAGEMENT ASSOCIATIE	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000149_CC_AIRB	529900RAZGQHX0VFTK05					Volkswagen Group Services S.A.	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000150_CC_AIRB	549300NWW2UDYHH65J03	1911623				WILDO PROPERTIES	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000151_CC_AIRB	5299007TSQVOLXOABA65	1364744				ZF WIND POWER ANTWERPEN	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000152_CC_AIRB	4P8GJCF52NVFW7UL4C95		18630		ACE US Equity	ACE Tempest Reinsurance Ltd.	BM	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000153_CC_AIRB	549300J3KKX1PEJGDW36				ACGL US Equity	Arch Reinsurance Ltd.	BM	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000154_CC_AIRB	UNZWILHE4KMRP9K21524		34678		NCLH UW Equity	NCL Corporation Ltd.	BM	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000155_CC_AIRB	V5EGRCZCH7FN6WX41891				OEH UN Equity	Orient-Express Hotels Ltd.	BM	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000156_CC_AIRB	549300F7ZDOIMR4PZW67				IPG US Equity	Pacnet Limited	BM	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000157_CC_AIRB	V7TL7UQFHNWUEMDZ3X02				RNR US Equity	Renaissance Reinsurance Ltd.	BM	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000158_CC_AIRB	5493008CA3NMHYEVT131					VimpelCom Ltd.	BM	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000159_CC_AIRB				BMG4558410 20		HAL TRUST	BM	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000160_CC_AIRB	5493001QYTIDILBVYO18					Companhia Brasileira de Aluminio	BR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000161_CC_AIRB	549300TH5Q6VRP8OT012				ABI LI Equity	Companhia de Bebidas das Americas (AmBev)	BR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000162_CC_AIRB	549300EM51WYXFHUY333					Embraer S.A.	BR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000163_CC_AIRB					FIBR3 BZ EQUITY	Fibria Celulose SA	BR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000164_CC_AIRB	5493000J801JZRCMPE49				XPBR SQ Equity	Petroleo Brasileiro S.A. - PETROBRAS	BR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000165_CC_AIRB					VALE5 BZ EQUITY	Vale SA	BR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000166_CC_AIRB	LXVM6T3LO7QIZ8LUZ688					Votorantim Cimentos S.A.	BR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000167_CC_AIRB	5553547PRDP469JRO238		2880814		AGU CT Equity	Agrium Inc.	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000168_CC_AIRB	4B4HI3CGXMBDC0G6BM51				AC/A CT Equity	Air Canada	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000169_CC_AIRB	549300OSW32RVX8CCZ87				ANCUF PQ Equity	Alimentation Couche-Tard Inc.	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000170_CC_AIRB	DR5LKEURSR8SXLM64266		7501889		ALA CT Equity	AltaGas Ltd.	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000171_CC_AIRB	0O4KBQCJZX82UKGCBV73				ABX CN EQUITY	Barrick Gold Corp	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000172_CC_AIRB	549300119203PRB5KR45				BCE CT Equity	BCE Inc.	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000173_CC_AIRB	549300VPM8ERH1Q42198					Bell Canada	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000174_CC_AIRB	W7L3VLU8IHQY34Z36697				BBD/B CN EQUITY	Bombardier Inc	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000175_CC_AIRB	36ZUFRRMJERSM4Q0S289		746053		BPO CT Equity	Brookfield Office Properties Inc.	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000176_CC_AIRB	3SU7BEP7TH9YEQOZCS77				CNI UN Equity	Canadian National Railway Company	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000177_CC_AIRB	549300 8GIA1HJMDJS40		1722453		CNQ CT Equity	Canadian Natural Resources Limited	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000178_CC_AIRB	NXIVWPYOIVYXFF6WCZ47				CVE CN EQUITY	Cenovus Energy Inc	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000179_CC_AIRB	549300WSRCZY73ZG3090		003267116 6000 5			CGI GROUP INC.	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000180_CC_AIRB	XYSIJOU3HNVROZWNA008				UFS CT Equity	Domtar Corporation	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000181_CC_AIRB	98TPTUM4IVMFCZBCUR27				ENB CN EQUITY	Enbridge Inc	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000182_CC_AIRB	CZ72ZHBVKZXQRV3XFE26				ECA CN EQUITY	Encana	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000183_CC_AIRB	549300679TRDUXPT7415		206654303			EPCOR Utilities Inc.	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000184_CC_AIRB	I2YOHI651IBBT53JFYQ52				G CT Equity	Goldcorp Inc.	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000185_CC_AIRB	B1EEF6ML54YDWRC6ZK53		201533 5496			Harvest Operations Corp.	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000186_CC_AIRB	549300UEBMAQDN0K0R06				K CN EQUITY	Kinross Gold Corp	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000187_CC_AIRB	95RWVLFZX6VGDZNNTN43				MG CN EQUITY	Magna International Inc	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000188_CC_AIRB	6Q7WW7FQZR6X22IL2179					Nexen Energy ULC	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000189_CC_AIRB	549300O4ZJZZOHH4H804		3572862		NBD CT Equity	Norbord Inc.	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000190_CC_AIRB	5493007M1XGU5E55ZJ25					NOVA Chemicals Corporation	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000191_CC_AIRB	549300HDIRTPBQU69P29				BIN CT Equity	Progressive Waste Solutions Ltd.	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000192_CC_AIRB	549300A0QNNPY14D9106				SCC CT Equity	Sears Canada Inc.	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000193_CC_AIRB	3XCBVWUPHGBZ5GF7TY15				SU CN EQUITY	Suncor Energy Inc	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000194_CC_AIRB	NQWTWUILIPK7V7N5Y468				TLM CN EQUITY	Talisman Energy Inc	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000195_CC_AIRB	T8KI5SQ2JRWHL7XY0E11				TCK/B CN EQUITY	Teck Resources Ltd [Ex-Teck Cominco Ltd]	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000196_CC_AIRB	YHKQM2RIPKZYOZ6RVZ46				TK US Equity	Teekay Corporation	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000197_CC_AIRB	L2TEUTQ8OSHMJWVLCE40				T CT Equity	TELUS Corporation	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000198_CC_AIRB	549300561UZND4C7B569		884903		TOC GF Equity	Thomson Reuters Corporation	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000199_CC_AIRB	HJZQGXYTVV2NWJZLPW74				TOM GY Equity	Toyota Credit Canada Inc.	CA	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000200_CC_AIRB	5BV0116231JPDAPMGH09				TRP UN Equity	TransCanada PipeLines Limited	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000201_CC_AIRB	PRAQ4VOSFIK7OQ8Z2512		4406354		VALE3 BS Equity	Vale Canada Limited	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000202_CC_AIRB	WT03B8BB1IX8WI9ZGV02					Vermilion Energy Inc.	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000203_CC_AIRB	549300WHE4O6UJ2KU013					Yamana Gold Inc	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000204_CC_AIRB	5493003DNMEAO1DT3F51				ABBN VX EQUITY	ABB Ltd [Asea Brown Boveri]	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000205_CC_AIRB	NI14Y5UMU60O7JE9P611				ADEN VX EQUITY	Adecco SA	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000206_CC_AIRB	549300Q3WREIMQYFBC20				0170576D SW EQUITY	Ameropa AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000207_CC_AIRB	5493007KVRV2OKRXFA55		CH-020.3.035.716-8		AML LN Equity	Amlin AG	CH	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000208_CC_AIRB	529900H7ZPIGI2U3CJ14					AXPO TRADING AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000209_CC_AIRB	213800Y5RWKLDPUTT265				BARN SW EQUITY	Barry Callebaut AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000210_CC_AIRB	529900UPDCU6WEL7W167				BALN VX Equity	Basler Versicherung AG	CH	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000211_CC_AIRB		2816554-6	HRB54517	DE000DCAG010	770581SZ SW EQUITY	DEMAG CRANES AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000212_CC_AIRB	5493002MXX2JLKWLE880				567151Z SW EQUITY	Duferco SA	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000213_CC_AIRB	549300108UA8SMJON743		CH-270.3.002.354-9		DUFN EB Equity	Dufry international AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000214_CC_AIRB	549300ADLU67CYBHW70		CH-645.1.008.684-9			Elsevier Finance SA	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000215_CC_AIRB	529900Y8BGAFVVVYVN24				GATE SE Equity	gategroup Holding AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000216_CC_AIRB	213800SVRMQA1TD91D41				GIVN VX Equity	Givaudan SA	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000217_CC_AIRB	213800PSSU2QXF1WLR89				GLEN LN EQUITY	Glencore International AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000218_CC_AIRB	549300DHSS9U1QKJZG57		KvK 34275373 0000		100213 6Z SW EQUITY	GUNVOR INTERNATIONAL BV	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000219_CC_AIRB	529900EHPFPYHV6IQO98				HOLN VX EQUITY	Holcim Ltd	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000220_CC_AIRB	529900Q0YED3805QXQ66					KUEHNE AND NAGEL INTERNATIONAL AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000221_CC_AIRB	529900T4N8ID7UPV7A95					LIEBHERR-INTERNATIONAL AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000222_CC_AIRB	549300EFW4H2TCZ71055					Lonza Group AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000223_CC_AIRB	KY37LUS27QQX7BB93L28		CH-550.0.067.293-5	CH0038863350	NESN.VX	NESTLE S.A	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000224_CC_AIRB	529900I2PEF1FN6N6723				2284161Z SW EQUITY	Nord Stream AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000225_CC_AIRB					NOVN VX EQUITY	Novartis AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000226_CC_AIRB	549300HUJ5CJUX02RS52					OMV SUPPLY & TRADING AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000227_CC_AIRB	529900JRTT699WFOV74					OMYA (Schweiz) AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000228_CC_AIRB	549300HMJAFUW4NSKI73					Paul Reinhart AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000229_CC_AIRB					ROG VX EQUITY	Roche Holding Ltd	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000230_CC_AIRB	529900PTQ0Z1J44SHZ08		CH-100.3.010.656-7		STLN SE Equity	SCHMOLZ + BICKENBACH AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000231_CC_AIRB	549300R3N69ECGYPU434				SIK IX Equity	Sika AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000232_CC_AIRB	213800Z8NOHIKRI42W10			NL0000226223	STMFP EQUITY	STMICROELECTRONICS NV	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000233_CC_AIRB	5493000KUC3Z24U77V93				SLHN VX Equity	Swiss Life Holding AG	CH	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000234_CC_AIRB	549300SL9HHOXS3B739		CHE-102.753.938		SCMN VX Equity	Swisscom AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000235_CC_AIRB	549300HTOMQG20JYV568				SYNN VX Equity	Syngenta AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000236_CC_AIRB	KSVC38RP5WL6C6LJGG03				TYC US Equity	Tyco International Ltd.	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000237_CC_AIRB	549300VBJS7MG74G2H60					Weatherford International Ltd	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000238_CC_AIRB					WOS LN EQUITY	Wolseley Plc	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000239_CC_AIRB					XTA LN EQUITY	Xstrata Plc	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000240_CC_AIRB	50ZCTKCMUDIABGHX3R52					Zurich Insurance Company	CH	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000241_CC_AIRB	549300IF4IFG0FS0RM26				AESGENER CC Equity	AES Gener S.A.	CL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000242_CC_AIRB	549300NLTGCFV7482429				CENCOSUD CC Equity	Cencosud S.A.	CL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000243_CC_AIRB	549300YP3P0JZBLIV197					EMPRESA NACIONAL DEL PETROLEO	CL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000244_CC_AIRB	549300G475ACIABB4385			USG49215AA73	CMPC CC Equity	Inversiones CMPC S.A.	CL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000245_CC_AIRB	549300HX3UUDPEFTG707				LAN CC Equity	Latam Airlines Group S.A.	CL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000246_CC_AIRB	549300RUPF4SKMJPUR70				BLT LN Equity	Minera Escondida Limitada	CL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000247_CC_AIRB					600031 CH EQUITY	Sany Heavy Industry Co Ltd	CN	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000248_CC_AIRB	A25574TZFLBNK7NWQT47				PRE CT Equity	Pacific Rubiales Energy Corp.	CO	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000249_CC_AIRB	724500JV0VHPRVANL538		5778	ANN4327C1220		HUNTER DOUGLAS NV	CW	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000250_CC_AIRB	213800MRTA64ULUE9919					CARBO ONE LIMITED	CY	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000251_CC_AIRB	549300OEZB4GETCGFX34					GUNVOR GROUP LTD	CY	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000252_CC_AIRB	549300IVA1PZNX2MN285				0163947D CY EQUITY	Mercuria Energy Group Ltd	CY	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000253_CC_AIRB	213800LK2Z2HSER4U15				PRS NO EQUITY	PROSAFE	CY	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000254_CC_AIRB	31570010000000137835	1131604	29287391			ALTA, a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000255_CC_AIRB	31570010000000116592	657856	25572881			ARMATURY Group a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000256_CC_AIRB	31570010000000075367	765380	28402758			BAK stavební společnost, a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000257_CC_AIRB	31570010000000115525	834699	46504940			Cerea, a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000258_CC_AIRB	31570010000000034336	1023328	70994226			České dráhy, a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000259_CC_AIRB	315700CTFRL3U2DNMO58	633919	25085689			CETELEM ČR, a.s.	CZ	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000260_CC_AIRB	529900S5R9YHJHYKKG94			CZ0005112300	CEZ CP EQUITY	CEZ, a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000261_CC_AIRB	315700XJHXU2PD40RU82	865668	48589837			DEKTRADE a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000262_CC_AIRB	529900C5PL4JGDILRZ94	837043	46678468			HOCHTIEF CZ a. s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000263_CC_AIRB	31570010000000099520	644725	25322257			IMOS Brno, a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000264_CC_AIRB	31570010000000032687	1086806	931			METALIMEX a. s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000265_CC_AIRB	315700JDC49X4VSP6Z49	601013	14915			Metrostav a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000266_CC_AIRB	3157 0066 GBSS 7JYFEL3 5	817880	45193592			MJM Litovel a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000267_CC_AIRB	3157001000000012008 4	832322	46342796			OHL ŽS, a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000268_CC_AIRB	3157001000000009116	699640	26463318			OTE, a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000269_CC_AIRB	3157001000000002628 5	671247	25860038			Pars nova a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000270_CC_AIRB	3157001LTSCT2O45NWM28	805950	43873189			PRAKAB PRAŽSKÁ KABELOVNA, s.r.o.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000271_CC_AIRB	3157001000000011562 2	817271	45148155			Primagra, a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000272_CC_AIRB	549300KL08IFWLTWLQ52	691287	26271303			Skanska a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000273_CC_AIRB	529900I8XOZDM4ZQSQ21				1025Z CP EQUITY	Skoda Auto A.S.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000274_CC_AIRB	3157001000000003113 5	923751	62623753			ŠKODA TRANSPORTATION a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000275_CC_AIRB	213800Z39ZW4XHAAUA27	725860	27195147			SMP CZ, a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000276_CC_AIRB	3157004ICDH3MRKW7534	889798	60193336			Telefónica Czech Republic, a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000277_CC_AIRB	3157001000000005591	617997	18050646			TŘINECKÉ ŽELEZÁRNY, a. s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000278_CC_AIRB	3157007C98IIJJK5ST356	609769	15886492			UniCredit Leasing CZ, a.s.	CZ	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000279_CC_AIRB	315700EFFOU65ETZ0V16	886003	531766			UNISTAV a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000280_CC_AIRB	3157001000000001356	672337	25877950			VÍTKOVICE HEAVY MACHINERY a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000281_CC_AIRB	3157001000000003490	710607	26823357			VÍTKOVICE POWER ENGINEERING a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000282_CC_AIRB	3157001000000001503 3	697350	26415623			W.A.G. payment solutions, a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000283_CC_AIRB	5493005KH7FO1T5TMX47	1236614-2			ASG GY Equity	AachenMuenchener Lebensversicherung AG	DE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000284_CC_AIRB	549300JSX0Z4CW0V5023	1319784-3				ADIDAS AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000285_CC_AIRB	549300X1WWPGMS47QQ72	1215807-7			ASG GY Equity	Advocard Rechtsschutzversicherung AG	DE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000286_CC_AIRB	529900SO83U6ISM6DL85	2832395-4	HRA36525B			ALBA Group plc & Co. KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000287_CC_AIRB	529900K9B0N5BT694847	1100627-7			ALV GY Equity	Allianz SE	DE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000288_CC_AIRB	529900C058B9OTVFTU36	2033673-1	HRB98981			ASKLEPIOS KLINIKEN GMBH HAMBURG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000289_CC_AIRB	549300FJWANEJ25D318	1545974-6				Atlas Copco Energas GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000290_CC_AIRB	529900YNBT62HCUPRG10	1106210-6				AUGUST STORCK KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000291_CC_AIRB	529900SSHIN9ZK7GW242	1124841-6	HRB1775	DE0006766504	NDA GY EQUITY	Aurubis AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000292_CC_AIRB	529900PXZU3YHO6HMD80	1130123-1				Axel Springer SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000293_CC_AIRB	529900AJX4TCFW0QT666	1104883-2				B. Braun Melsungen Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000294_CC_AIRB	529900PM64WH8AF1E917	1102017-9	HRB6000	DE000BASF111	BAS GR EQUITY	BASF SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000295_CC_AIRB	529900XMQYET3NBF2363	2192515-1	HRB101375	DE0005168108	B5A GY EQUITY	Bauer AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000296_CC_AIRB	549300J4U55H3WP1XT59	1109561-9			BAYN GY EQUITY	Bayer AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000297_CC_AIRB	YEH5ZCD6E441RHVHD759	1103190-3			BMW GY EQUITY	Bayerische Motoren Werke AG [BMW AG]	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000298_CC_AIRB	529900SM0FDLLYATXU36	1103233-1				BAYWA AKTIENGESELLSCHAFT	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000299_CC_AIRB	529900IBUUGXARIEGE533	1103821-3			BTG GR EQUITY	Bertelsmann SE & Co. KGaA	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000300_CC_AIRB	529900H0HULEN2BZ4604	1114115-7	BWMAHRB710296		GBF GY Equity	Bilfinger SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000301_CC_AIRB	529900XBEZ2EYI9ZOV89	3010079-6				BMG Rights Management GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000302_CC_AIRB	529900FOTM78R9Q9NY889	1163617-2	HRB75534		2340173Z GR EQUITY	BOSCH UND SIEMENS HAUSGERATE GMBH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000303_CC_AIRB	NNROIXVWJ7CPSR27SV97	2926464-5			BNR GY EQUITY	Brenntag AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000304_CC_AIRB	529900OQDCYXCLQOAY53	1105482-2				Burda Gesellschaft mit beschränkter Haftung	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000305_CC_AIRB	5299000XH7YX33EJZP65	2730972-3				CARL ZEISS AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000306_CC_AIRB	529900766MX7KD2XYCH67	1111099-6	HRB9517	DE000CLS1001	CLS1 GY EQUITY	Celesio AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000307_CC_AIRB	529900O4ND7T8ABIXF67	1235957-6				Claas Kommanditgesellschaft auf Aktien mbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000308_CC_AIRB	529900A7YD9C0LLXM621	1106273-4	HRB3527	DE0005439004	CON GY EQUITY	CONTINENTAL AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000310_CC_AIRB	5299007VZZKH65OCN774	2781995-2				Cronimet Holding GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000311_CC_AIRB	5299008ODF4EFHRJDG60	2402196-6	HRB8957		7097181Z GR EQUITY	CWS-boco International GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000312_CC_AIRB	529900SLEM60UYKU5235	1106512-5				DACHSER Group SE & Co. KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000313_CC_AIRB	529900R27DL06UVNT076	2344103-3	HRB19360		DAI GR EQUITY	Daimler AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000314_CC_AIRB	529900650UKN6D9ZP412	2451917-5				DB NETZ AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000315_CC_AIRB	529900I2DLZPTFPENJ05	1106744-4				DEHNER GMBH & CO KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000316_CC_AIRB	5299005A2ZEP6AP7KM81	2537834-0			ANN GF Equity	Vonovia SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000317_CC_AIRB	529900635231N13HU4E98	1818189-1	HRB50000B		DBHN GR EQUITY	DEUTSCHE BAHN AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000318_CC_AIRB	529900PH63HYJ86ASW55	1107110-7	HRB2168		LHA GY EQUITY	DEUTSCHE LUFTHANSA AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000319_CC_AIRB	529900639W8KQHQMF4M43	2623414-6			DPW GF Equity	Deutsche Post Finance B.V.	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000320_CC_AIRB	529900ITHU5Y51F1S257	1107106-5				DEUTSCHE SPARKASSEN LEASING AG & CO KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000321_CC_AIRB	549300V9QSIG4WX4GJ96	2185287-6	HRB6794		DTE GY EQUITY	DEUTSCHE TELEKOM AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000322_CC_AIRB	529900KSWLV9JYE7NC83	2095980-5	HRB34977			DFS Deutsche Flugsicherung GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000323_CC_AIRB	529900QTO8D2QK2TJG32	1107340-0				Diehl Stiftung & Co. KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000324_CC_AIRB	529900Y1AT9MQF6UYT42	2836050-1	HRB203044			DMK DEUTSCHES MILCHKONTOR GMBH BREMEN	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000325_CC_AIRB	529900YZNQ3MUUZ02M47	1117002-4	HRB242			Douglas Holding AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000326_CC_AIRB	5299004W7VTLPROHR533	1125242-6	HRA8242			DR AUGUST OETKER KG BIELEFELD	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000327_CC_AIRB	529900EWEX125AULXI58	3008027-9			PAH3 GY EQUITY	Dr Ing HCF Porsche AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000328_CC_AIRB	549300UFVHY0PPNKD75	1107708-8	HRB7903HL	DE0005550602	DRW3 GY EQUITY	Drägerwerk AG & Co. KGaA	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000329_CC_AIRB	5299007GFKBR9THZ8C62	2779318-1				DYWIDAG-Systems International GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000330_CC_AIRB	529900Z8W8S8J1P7U364	1105067-1	HRA9905			E BREUNINGER GMBH CO STUTTGART	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000331_CC_AIRB	Q9MAIUP40P25UFBFG033	1134262-3	HRB22315		EOAN GY EQUITY	E.ON SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000332_CC_AIRB	5299000MT7P9STUCL908	1137158-0				Ed. Züblin Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000333_CC_AIRB	529900JSFZ4TS59HKD79	2331844-7			EBK GR EQUITY	Energie Baden-Wurttemberg AG [EnBW]	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000334_CC_AIRB	549300OQ94C7KRGGC351	2177540-8			ASG GY Equity	Envivas Krankenversicherung AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000336_CC_AIRB	41GUOJQTALQHLF39XJ34	1518676-0			154407 ZGR EQUITY	Evonik Industries AG (Evonic)	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000337_CC_AIRB	529900L64X6KZZW19R71	1108854-9			4501Z GR EQUITY	EWE AG [Energieversorgung Weser-Ems]	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000338_CC_AIRB	529900D7N2PTTZWFWN57	257914 5-0				F.S. Fehrer Automotive GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000339_CC_AIRB	529900EI7R9SCEJP4T76	1109776-3	003110270000 05			FERROSTAAL GMBH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000340_CC_AIRB	529900WBP9HFX10RKB30	1110203-5				FLUGHAFEN MUNCHEN GMBH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000341_CC_AIRB	529900VHM89GUAJ1RK35	1114926-7	HRB25		1048Z GR EQUITY	FRANZ HANIEL & CIE GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000342_CC_AIRB	5299001ERX0K101ZUL40	1110198-7				FRAPORT AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000343_CC_AIRB	XDFJ0CYCOO1FXRFTQS51	1110492-4	HRB11852	DE0005785604	FRE GY EQUITY	FRESENIUS SE & CO. KGAA	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000344_CC_AIRB	5299006NS9FCLFHZVL76	1578686-6	HRB714579			Freudenberg SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000345_CC_AIRB	529900KXMB40SPYJD743	2052428-6	HRB36569B		7013717Z GR EQUITY	GAZPROM Germania GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000346_CC_AIRB	549300PHUU0ZZWO8EO07	1122951-5			GEA GR EQUITY	GEA Group AG [Global Engineering Alliance]	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000347_CC_AIRB	529900JGEOQMCDYOK785	1135188-9				Gelsenwasser AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000348_CC_AIRB	529900F916IVP0TJZK88	1051383-6	HRA11722			GEORG VON HOLTZBRINCK GMBH CO KG STUTTGART	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000349_CC_AIRB	5299006GD4UWSYZOKC28	2877346-3	HRB56040		GXI GY Equity	Gerresheimer AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000350_CC_AIRB	529900OJM5EX75OD8032	1113335-2				Getreide-Aktiengesellschaft vorm.P.Kruse-Chr.Sieck	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000351_CC_AIRB	529900K6BWO03KP4GU58	1113443-4				Giesecke & Devrient Gesellschaft mit beschränkter Haftung	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000352_CC_AIRB	529900J0V7C8Z8MLN980	2943243-2				Gigaset Communications GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000353_CC_AIRB	529901LPAX2H9S4NKU05	1215951-3				Gothaer Finanzholding AG	DE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000354_CC_AIRB	529900F4P4RV4Z50PI82	1114066-2	HRB527			GROSSKRAFTWERK MANNHEIM AG MANNHEIM	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000355_CC_AIRB	HD52L5PJVBXJUUX81539	2294348-4			HPL GR EQUITY	Hapag-Lloyd AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000356_CC_AIRB	5299007CE1VJWKM99H49	1130882-2	HRB 2680 KI		4729Z GR EQUITY	Hauptgenossenschaft Nord AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000357_CC_AIRB	529900MKHOFQI4A0XC48	2873755-9				HAWE Hydraulik SE	DE	Large corporate sample	non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000358_CC_AIRB	5299002210 7L9199GO56	2588017-0				HDI Versicherung AG	DE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000359_CC_AIRB	529900755OZXM37H4975	1115355-8				Heckler & Koch GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000360_CC_AIRB	LZ2C6E0W5W7LQMX5ZI37	112663 0-1	HRB 330082	DE0006047004	HEI GY EQUITY	HEIDELBERGCEMENT AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000361_CC_AIRB	529900ZM98OISTG16932	111539 4-7			HDD GY Equity	Heidelberger Druckmaschinen AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000362_CC_AIRB	529900P1X4ADJFWIY024	113580 5-8			2 550Z GR EQUITY	Hella KGaA Hueck & Co	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000363_CC_AIRB	529900 27B9ARY5AC847 6	111562 2-1				HELM AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000364_CC_AIRB	549300VZCL1HTH4O4Y49	111568 8-2	HRB4724	DE0006048408	HEN3 GY EQUITY	HENKEL AG & CO. KGAA	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000365_CC_AIRB	549300 7EO7JOPWXHBJ27	174098 6-3	HRB3364			Heraeus Holding GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000366_CC_AIRB	529900BVZYMVDRRSXY68	130686 9-7	HRB 390485		3540 636Z GR EQUITY	HERRENKNECHT AKTIENGESELLSCHAFT	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000367_CC_AIRB	529900O7US4NP0J6XD12	117977 7-6				HETTICH HOLDING GMBH & CO OHG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000368_CC_AIRB	529900Y25S8NZIYTT924	111624 1-9			HOT GY EQUITY	Hochtief AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000369_CC_AIRB	5 29900 8WW5 3GLXRORN29	135082 6-2	HRB2311		HBM GY Equity	Hornbach-Baumarkt-AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000370_CC_AIRB	529900 LFVU534EBRXD1 3	110469 3-5				HUGO BOSS AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000371_CC_AIRB	TSI2PJM6EPETEQ4X1U25	244353 6-4			IFX GY Equity	Infineon Technologies AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000372_CC_AIRB	5 29900FFRTWZQXTTUB07	119315 5-7			7573 220Z GR EQUITY	Intersnack Knabber-Gebäck GmbH & Co. KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000373_CC_AIRB	529900DJMOF0DTSWHO38	285023 9-1	HRB40163			JUWI AG WÖRRSTADT	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000374_CC_AIRB	529900YURAYD4IJX2J91	112898 2-4	HRB2669		SDF GY Equity	K+S Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000376_CC_AIRB	529900WFRVF4SQ2IV734	112130 8-9	HRA102851		509821Z GR EQUITY	Kaufland Stiftung & Co. KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000377_CC_AIRB	5 29900CQ31CN6GV5LL52	282168 6-9	NRWDUHRB204886		KCO GY Equity	Kloeckner & Co. S.E.	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000378_CC_AIRB	5 299001GRRO0Z25YZT52	113016 9-4				Knorr-Bremse AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000379_CC_AIRB	529900IQ90WSXBWSTD78	113127 2-5				KOENIG & BAUER AKTIENGESELLSCHAFT	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000380_CC_AIRB	52990 0LUYJ0V8SOOT260	117340 4-3	HRA4415		3612 759z gr equity	KRAFTVERKEHR NAGEL GMBH & CO. KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000381_CC_AIRB	529900MAU9591GT2S236	284925 5-1				KraussMaffei Technologies GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000382_CC_AIRB	529900NY2GSZWWUBW049	112021 9-9				KRONES Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000383_CC_AIRB	529900BVAET534PD7C28	111913 3-5	HRB21016	DE0006292006	KSB3 GY EQUITY	KSB Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000384_CC_AIRB	529900VPRFDDJN7BEI19	1117324-2	HRB22709		IWKG IX Equity	KUKA AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000385_CC_AIRB	529900FR2K4P9L9XLV21	1119187-1				KWS SAAT SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000386_CC_AIRB	529900PTLRE72EMYIJ77	2451186-7	HRB53652		LXS GF Equity	Lanxess AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000387_CC_AIRB	5299002HNCMIUBHOMK35	1121223-0	HRB202	DE0005408884	LEO GY EQUITY	Leoni AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000388_CC_AIRB	529900EW0ZH7KAZ11H71	1797294-4				Lidl Stiftung & Co. KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000389_CC_AIRB	WTV8QGD5UD7MMD4HS345	1121375-8			LIN GY Equity	Linde AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000390_CC_AIRB	529900SL1W4KHVE18T81	1121582-9				LOHMANN + Co. AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000391_CC_AIRB	529900T8TR1QJBWIYG58	1147145-5				MAHLE GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000392_CC_AIRB	529900I8UPG26YRJSM46	1122332-8	HRB179426	DE0005937007	MAN GR EQUITY	MAN SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000393_CC_AIRB	529900Z8B0YE4ECMJ92	1044964-3				Media-Saturn Holding GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000394_CC_AIRB	5299009WLGROB3HKM878	1522457-9				MEGGLE AKTIENGESELLSCHAFT	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000395_CC_AIRB	529900OAREI50MOPTW25	2198479-4	HRB6164		MRK GF Equity	Merck KGaA	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000396_CC_AIRB	5299001X9L42HXEBCZ51	1188960-7				Ceconomy AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000397_CC_AIRB	529900ZYVEIYJRO6TG34	3328361-5				Meyer Werft GmbH & Co. KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000398_CC_AIRB	213800E45LWMBVNF3R85	30521 90-0	NRWGRHRB8959		MNDI LN Equity	Mondi Consumer Packaging International AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000399_CC_AIRB	529900807L67JY81RD65	2755947-5			MTX GY Equity	MTU Aero Engines AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000400_CC_AIRB	529900ISR2VNZV1C0T93	1182822-5				MVV Energie AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000401_CC_AIRB	529900UXIUW801PQDI37	2597701-8				N-ERGIE AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000402_CC_AIRB	529900HVDYCUWVD0OE76	2551585-9				NORDEX SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000403_CC_AIRB	549300UH52ZS8O00MO03	1125476-0				Osram GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000404_CC_AIRB	529900LMI5FN0KFOE272	1125552-8	HRA62024		OTVR GR EQUITY	OTTO (GMBH & CO.KG)	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000405_CC_AIRB	529900ELIX8Z8PQ6CU28	2593300-3				PAPIERFABRIK PALM GMBH & CO.KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000406_CC_AIRB	529900HT3KJHBHNHDT64	1397102-3	HRB6100		259743ZGR EQUITY	PERI GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000407_CC_AIRB	529900J7VWJGYKGP9877	1131747-6	HRA3551		2590Z GR EQUITY	PHOENIX Pharmahandel GmbH & Co KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000408_CC_AIRB	529900HXQJHPTOF8R354	2696731-5	241336g		661074Z GR EQUITY	Porsche Corporate Finance GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000409_CC_AIRB	529900NY0WWQUKOMWQ37	2399699-4			PSM GY EQUITY	ProSiebenSat 1 Media SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000410_CC_AIRB	529900Z5KBA9KJP6EK09	1196360-0				R+V Versicherung AG	DE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000411_CC_AIRB	5299001OU9CSE29O6S05	1127893-4			RHM GY EQUITY	Rheinmetall AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000412_CC_AIRB	529900F0LT5OP4SV6122	1104684-4				Robert Bosch GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000413_CC_AIRB	529900IRZ1C5S5WQENF25	2820967-4	HRB721056			ROLLS ROYCE POWER SYSTEMS AG FRIEDRICHSHAFEN	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000414_CC_AIRB	529900GB7KCA94ACC940	2531238-0	HRB14525	DE0007037129	RWE GY EQUITY	RWE AKTIENGESELLSCHAFT	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000415_CC_AIRB	529900Q5SR06C5T8NO26	1128992-3	HRB8372		7015557Z GR EQUITY	Salzgitter Mannesmann Handel GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000416_CC_AIRB	529900D6BF99LW9R2E68	1308819-0			SAP GY EQUITY	SAP SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000417_CC_AIRB	529900JL0HDVGZMUJF32	3043578-8				IHO Verwaltungs GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000418_CC_AIRB	529900D8QMD1LL0E2393	2800313-5				Schletter GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000419_CC_AIRB	529900DG0F6AGQAP6N55	1131407-7	55234831			SCHOLZ Holding GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000420_CC_AIRB	5299009QTM3SJL9BNR19	2209676-2				Schott AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000421_CC_AIRB	529900ZCRUJ3J5PYWX81	2577577-6			RPW GR EQUITY	SENVION GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000422_CC_AIRB	529900381B31TYK07X63	1129569-8			SGL GY Equity	SGL Carbon SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000423_CC_AIRB	W38RGI023J3WT1HWRP32	1129508-6	HRB12300B		SIE GY EQUITY	Siemens Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000424_CC_AIRB	529900M1LIO0SLOBAS50	1532176-3	HRB1562	DE0003304002	SOW GY EQUITY	Software AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000425_CC_AIRB	549300WM0X4AUT710770	3278292-2				Springer Science+Business Media Deutschland GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000426_CC_AIRB	529900FMTT1MH0P0DL10	1473528-6				STADA Arzneimittel Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000427_CC_AIRB	549300YTRYZPM57T3319	1132051-2				STADTWERKE HANNOVER AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000428_CC_AIRB	529900QOGJ2975GD560	2971375-7				Stahlgruber Otto Gruber AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000429_CC_AIRB	5299003M4PGUGL48LS74	3094881-4				Styrolution Group GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000430_CC_AIRB	529900Y2V1QWBDCBT818	26531 19-4				Südwestdeutsche Medien Holding GmbH	DE	Large corporate sample	non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000431_CC_AIRB	529900S8QNB101D40S72	1130211-4			SZU GY EQUITY	Südzucker AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000432_CC_AIRB	529900D8216R9601CF26	2819960-2	HRB 200436			SYMRISE AG HOLZMINDEN	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000433_CC_AIRB	529900P710MOUBKZDL27	2269857-5	HEESHRB85143			Techem GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000434_CC_AIRB	529900COI81IT9N2Y682	3009289-4	HRB180660			THÜGA HOLDING GMBH + CO KGAA MÜNCHEN	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000435_CC_AIRB	549300UDG16DOYUPR330	2411649-3	HRB9092	DE0007500001	TKA GR EQUITY	THYSSENKRUPP AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000436_CC_AIRB	529900JBK6KNC4HSW032	1672825-5				Tönnies Holding GmbH & Co. KG	DE	Large corporate sample	non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000437_CC_AIRB	529900 21AYVJL12XMK94	2182800-9	HRB16654		7010965Z GR EQUITY	TRIMET ALUMINIUM SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000438_CC_AIRB	529900SL2WSPV293B552	1126744-0			TUI1 GY EQUITY	TUI AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000439_CC_AIRB	3VEKWPJHTD4NKMBVG947	2353095-9				United Internet AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000440_CC_AIRB	XQMNIROSQAS7Y9TT7197	2515082-2	NRWKOHRA2411 6		LBTYA UW Equity	Unitymedia Hessen GmbH & Co. KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000441_CC_AIRB	529900 11DJLEXFUYN67	3340688-5				WELTBILD GMBH & CO. KG, AUGSBURG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000442_CC_AIRB	529900AGED6PJE9AVL37	3185940-8				Vier Gas Transport GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000443_CC_AIRB	529900233 8VFV5AIN59	1134669-9	HRA3389			VIESSMANN WERKE GMBH CO KG ALLENDORF	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000444_CC_AIRB	W24EDTPHEV8NJOD4FA29	1627667-7				VNG-Verbundnetz Gas Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000445_CC_AIRB	529900 4TYSI0Z73QUE46	1227804-0	HRB725621			Voith GmbH & Co. KGAA	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000446_CC_AIRB	529900NNUPAGGOMPXZ31	1134796-0			VOW3 GY EQUITY	Volkswagen AG [VW]	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000447_CC_AIRB	0NURKC5Q3CJYZPPK5046	1134904-0				WACKER CHEMIE AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000448_CC_AIRB	529900KKY5IMBX35M241	2679160-8	HRB7736			Wasser und Gas Westfalen GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000449_CC_AIRB	529900KQ44OJDIDU6J81	1135571-6				WEPA Hygieneprodukte GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000450_CC_AIRB	5299006E92R0717GXP27	3189637-6	HRA16706		0892272D GR EQUITY	WINGAS GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000451_CC_AIRB	529900A8LX4KL0YUTH71	2543621-3			WDI GY Equity	Wirecard AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000452_CC_AIRB	529900CAYOWB8YIG7X25	1136858-6				ZF FRIEDRICHSHAFEN AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000453_CC_AIRB	549300D2K6PKKXVNN73		22756214	DK0010244425	MAERSKB DC EQUITY	A.P.Møller-Mærsk A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000454_CC_AIRB			63965812			A/S SCHOUW & CO	DK	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000455_CC_AIRB	549300ADWYS7RRJ8BG19		14244441			Aalborg Portland A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000456_CC_AIRB	549300Y047DQV30CKT47		49723911			ABENA HOLDING A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000457_CC_AIRB	549300PLP6WVTICKLD32		10526949			ALM. BRAND FORSIKRING A/S	DK	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000458_CC_AIRB	529900JJ6T4P1O10R377		25313763			ARLA FOODS A.M.B.A	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000459_CC_AIRB			25511484			Atea A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000460_CC_AIRB	213800KB128IK92MCD10		44782510			AVK Holding A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000461_CC_AIRB	2138009LJ6FGTV868W59		22069519			BYGMA GRUPPEN A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000462_CC_AIRB	549300SY142784DMWN61		25508343	DK0010181676	CARLB DC EQUITY	Carlsberg Breweries A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000463_CC_AIRB			27626904			Catering Engros A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000464_CC_AIRB	213800JF2XSR5NXGL660		12760043			Cheminova A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000465_CC_AIRB	549300MKPW8ZF3E8MW37		28318677			Chr. Hansen Holding A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000466_CC_AIRB	213800AWZ8U3FVALJO26		26259495			Coop Danmark A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000467_CC_AIRB	213800UW822WLK2HZF47					Copenhagen Airports Denmark ApS	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000468_CC_AIRB	529900BWY373HVUNIC90		28527411			Dagrofa ApS	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000469_CC_AIRB			13878595			Dagrofa S-Engros A/S (Foodservice)	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000470_CC_AIRB	213800FJJH5XFNFIAK90		23256118			Damstahl A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000471_CC_AIRB	549300712KABJNYPD639		20165715			DANFOSS A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000472_CC_AIRB			59789317			Danish Agro A.M.B.A	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000473_CC_AIRB	21380063C9WS18D6WJ21		26121264			Danish Crown A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000474_CC_AIRB	2138007QUZXQLFGCSV45		24246930			DANSK LANDBRUGS GROVVARESELSKAB A	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000475_CC_AIRB	549300FQY6MX8USM0112		35954716		4166777Z DC EQUITY	Dansk Supermarked A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000476_CC_AIRB	549300JUFTJMOTC28B39		28113951			Danske Commodities A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000477_CC_AIRB	213800ZCQ8X5QYJWVQ60		42344613			Det Danske Hedeselskab	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000478_CC_AIRB	549300JZVW1Y1UZ5UK38		14194711			DFDS A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000479_CC_AIRB	W9NG6WMZ1YEU8VEDOG48		36213728			DONG Energy A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000480_CC_AIRB	529900X41C0BSLK67H70		58233528	DK0060079531	DSV DC EQUITY	DSV A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000481_CC_AIRB	213800K83X1E9HF1MD69		55828415			DT Group A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000482_CC_AIRB	529900C0U279ORGJC950		45349918			Ecco Sko A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000483_CC_AIRB	213800Z47P2HZJKJSK23		75272014			EGM. INT. HOLD A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000484_CC_AIRB	549300JN1F17UXJMM315		17225898			ENERGI DANMARK A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000485_CC_AIRB	529900 3X050CWGDW1Z87					Energinet.dk SOV	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000486_CC_AIRB	213800MXXDGQ3ITPX141		58180912	DK0010234467		FLSMIDTH & CO. A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000487_CC_AIRB	549300036WZGCBDPDZ92					GF-Forsikring A/S (Unsolicited Ratings)	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000488_CC_AIRB	549300 6R4KC2OI5D3470		56759913			H. Lundbeck A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000489_CC_AIRB	213800HTGI1CTA7CKP20		34728712			Hedegaard A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000490_CC_AIRB	213800NLXK98F6PC2R37					ISS A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000491_CC_AIRB	549300RIPHN847476O42					J. LAURITZEN A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000492_CC_AIRB	549300 32G32N1F8JBV10					KIRKBI INVEST A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000493_CC_AIRB	UGKYQUOFW6QSIS3P4P93		47458714		LEGO DC EQUITY	LEGO System A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000494_CC_AIRB	529900 77KVK7QCK2NG31		56759514			LEO PHARMA A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000495_CC_AIRB	529900B5B2U7TIJN7757					MONJASA A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000496_CC_AIRB	213800WNLA5AH3U4W167		12562233			MT HØJGAARD A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000497_CC_AIRB	549300UQ0QRC1KXGRE08		20293195			NEAS Energy A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000498_CC_AIRB			10845858			Nellemann Holding A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000499_CC_AIRB	529900197LKWCEQ0NL18		62725214			NKT HOLDING A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000500_CC_AIRB	213800 7XB7AUOGS4N159		11142141			NORDIC SEAFOOD A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000501_CC_AIRB	213800SON7KF6M74P542		81203113			Nordisk Dæk Import A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000502_CC_AIRB	549300DAQ1CVT6CXN342				NOVOB DC Equity	Novo Nordisk A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000503_CC_AIRB	529900T6WNZXD2R3JW38		10007127			NOVOZYMES A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000504_CC_AIRB	213800LALFCP5FJXW153		62497718			Nowaco A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000505_CC_AIRB	213800PRY3GUP6B5GG04		39170418			OKA.mb.A.	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000506_CC_AIRB	213800RE7TE67AUCJS21		11369677			Polar Seafood Denmark	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000507_CC_AIRB	213800QRC7LNX935OZ09		54879415			Rockwool International A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000508_CC_AIRB			42997811			SANISTÅL A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000509_CC_AIRB	549300M5XVDYG4I7CC28		14049673			Scan Global Logistics	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000510_CC_AIRB	529900 3KG4JS99TRML67		31080185			SCANDINAVIAN TOBACCO GROUP A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000511_CC_AIRB	529900N96EOVRB114D28		14773908	DK0060228559	TDC DC EQUITY	TDC A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000512_CC_AIRB	549300ZSIJREG4GDWJ45					Topdanmark A/S	DK	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000513_CC_AIRB	213800A5UXABGUQ3PX11		22460218			TORM A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000514_CC_AIRB	213800BIA5L8OPBER229					Tryg Forsikring A/S	DK	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000515_CC_AIRB	213800O8J7U9F8Q8VQ80					Tryg Garantiforsikring A/S	DK	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000516_CC_AIRB			14003606			Tulip Food Company A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000517_CC_AIRB	549300 26SJ2OBLO6M470		25481968			Verdo A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000518_CC_AIRB	549 300DYMC8BGZZC8844		00311171460005			VESTAS WIND SYSTEMS A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000519_CC_AIRB	213800RM6L9LN78BVA56		71186911			WILLIAM DEMANT HOLDING A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000520_CC_AIRB	549300504 4RTLQ5RZU70					Eesti Energia AS	EE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000521_CC_AIRB	549300YENFNR57ZJ3X76					ABENER ENERGIA S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000522_CC_AIRB	8ZQH7RR6DBQZIX8PEQ84	ESA41002288	A41002288		ABG/P SM EQUITY	ABENGOA S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000523_CC_AIRB	549300GKFVWR02JQ5332	ESA08209769	A08209769		ABE SM EQUITY	ABERTIS INFRAESTRUCTURAS SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000524_CC_AIRB	95980020140005800000				ANA SM EQUITY	ACCIONA ENERGIA S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000525_CC_AIRB	95980020140005558665	ESA28004885	A28004885		ACS SM EQUITY	Actividades de Construccion y Servicios SA [ACS Group]	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000526_CC_AIRB	213800NKU21ZN7P7RT54	ESA84409408	A84409408		AMS SM EQUITY	Amadeus IT Group SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000527_CC_AIRB		ESA26019992	A26019992		0468005D SM EQUITY	AQUALIA GESTION INTEGRAL DEL AGUA S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000528_CC_AIRB	95980020140005491929		A78839271		A3M	ATRESMEDIA CORPORACION DE MEDIOS DE COMUNICACION S.A.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000529_CC_AIRB	549300MXEGOT8MV1B924	ESA62186556	A62186556		ONO SM EQUITY	CABLEUROPA SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000530_CC_AIRB	549300CGERG48M7P5E96					CENTROS COMERCIALES CARREFOUR S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000531_CC_AIRB		ESA46146387	A46146387		0612929D SM EQUITY	COBRA INSTALACIONES Y SERVICIOS SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000532_CC_AIRB		ESA20001020	A20001020		CAF SM EQUITY	CONSTRUCCIONES Y AUXILIAR DE FERROCARRILES (CAF) S.A.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000533_CC_AIRB	95980020140005319366	ESA48012009	A48012009		OLE SM EQUITY	DEOLEO SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000534_CC_AIRB	549300G3C6K2TNFL6H10					DISTRIBUIDORA INTERNACIONAL DE ALIMENTACION	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000535_CC_AIRB		ESA15139314	A15139314		DRC SM EQUITY	DRAGADOS S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000536_CC_AIRB	529900U1P1JEV71EBO44	ESA28006104	A28006104		4367465Z SM EQUITY	EADS CONSTRUCCIONES AERONAUTICAS S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000537_CC_AIRB	95980020140005374753	ESA28017895	A28017895		1082z sm equity	EL CORTE INGLES S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000538_CC_AIRB	95980020140005491250		A48027056		ENO	ELECNOR S.A.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000539_CC_AIRB	213800VIN4XHLVFIOE10		A86484334		ENG SQ Equity	Enagas Transportes, S.A.U.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000540_CC_AIRB	549300LHK07F2CHV4X31	ESA28023430	A28023430		ELE SM EQUITY	ENDESA SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000541_CC_AIRB	95980020140005732198					ESCAL UGS S L	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000542_CC_AIRB	95980020140005757903	ESA81939209	A81939209		FER SM EQUITY	Ferrovial SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000543_CC_AIRB	95980020140005178328	ESA28037224	A28037224		FCC SM EQUITY	FOMENTO DE CONSTRUCCIONES Y CONTRATAS SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000544_CC_AIRB	549300CKUXDA0CKRQJ56	ESA80477144	A80477144		GAM SM EQUITY	GAMESA ENERGIA S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000545_CC_AIRB	TL2N6M87CW97 0S5SV098	ESA08015497	A08015497		GAS SM EQUITY	GAS NATURAL S.D.G. S.A.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000546_CC_AIRB	959800201400054843 63	ESB48943864	B48943864		495294Z SM EQUITY	GESTAMP AUTOMOCION S L	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000547_CC_AIRB		ESA58389123	A58389123		GRF SM EQUITY	GRIFOLS S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000548_CC_AIRB	213800OILC5Q9AR63B63		A09092305			Grupo Antolin-Irausa, S.A.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000549_CC_AIRB		ESA84173947	A84173947		1234Z SM EQUITY	GRUPO ISOLUX CORSAN SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000550_CC_AIRB	5QK37QC7NWOJ8D7WVQ45	ESA48010615	A48010615		IBE SM EQUITY	Iberdrola SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000551_CC_AIRB	549300GEL7LRGKK0DG70					Iberia Lineas Aereas de Espana S.A.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000552_CC_AIRB	GGYEFW27TI7Q3C3XB343					INDUSTRIA DE DISEÑO TEXTIL S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000553_CC_AIRB	959800201400050074 14					INMOBILIARIA COLONIAL SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000554_CC_AIRB	549300D4HOJHH01SET81	ESA41694266	A41694266		4516287Z SM EQUITY	INSTALACIONES INABENSA S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000555_CC_AIRB	959800201400053176 20					ISOLUX INGENIERIA, S.A.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000556_CC_AIRB	959800201400056068 74					IZASA DISTRIBUCIONES TECNICAS S.A.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000557_CC_AIRB	529900S4UWJNVO9LEH81		A60195278		437412 9Z	LIDL SUPERMERCADOS S.A.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000558_CC_AIRB	UIUPNLHSQI58ZL7O2J82		A78346558		MAPSQ Equity	Mapfre Re, Compania de Reaseguros, S.A.	ES	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000559_CC_AIRB	959800201400050214 79	ESA79075438	A79075438			MEDIASET ESPAÑA COMUNICACION S.A.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000560_CC_AIRB		ESA78304516	A78304516		MEL SM EQUITY	Melia Hotels International SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000561_CC_AIRB	959800201400053117 03					NAVANTIA S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000562_CC_AIRB	959800201400053953 17	ESA48010573	A48010573		OHL SM EQUITY	OBRASCON HUARTE LAIN S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000563_CC_AIRB		ESA36603587	A36603587		PVA SM EQUITY	PESCANOVA SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000564_CC_AIRB	549300N94L4D5NDBFG97	ESA28430882	A28430882			PROSEGUR COMPAÑIA DE SEGURIDAD S.A.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000565_CC_AIRB	549300 70W8XSY31XK130	ESA78003662	A78003662		REE SM EQUITY	Red Electrica de Espana SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000566_CC_AIRB	BSYCX13Y0NOTV14V9N85		A78374725	ES0273516007	REP GY Equity	Repsol, S.A.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000567_CC_AIRB		ESA08000820	A08000820		DMM XT EQUITY	S A DAMM	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000568_CC_AIRB	549300QHD5DP0GOPGX63					SOVENA ESPANA SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000569_CC_AIRB	213800JEZBUPZKWJGF49	ESA28092583	A28092583		TRE SM EQUITY	TECNICAS REUNIDAS S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000570_CC_AIRB	549300EEJH4FEPDBBR25		KvK 24269798 0000		TEF SM EQUITY	TELEFONICA SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000571_CC_AIRB		ESA08356727	A08356727		TST SM EQUITY	TESTA INMUEBLES EN RENTA S.A.	ES	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000572_CC_AIRB	549300FM9ZJJB5FCS825					TWINS ALIMENTACION SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000573_CC_AIRB	959800201400054621 50	ESA79524054	A79524054		571979Z	URBASER S.A.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000574_CC_AIRB	5299008CBH6EAEH1VZ37	ESA28293348	A28293348			WORLD DUTY FREE GROUP S.A.U.,	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000575_CC_AIRB	743700FHGZEV5UGCB005			FI0009010391	AHL1V FH EQUITY	Ahlstrom Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000576_CC_AIRB	529900Q14KI1SCMIMO82					Bayer Nordic SE	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000577_CC_AIRB	549300ZB0GOVF42KWX33					Cargotec Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000578_CC_AIRB	549300P8N0P6KDGTJ206			XS0946179529	TY2 GS Equity	Citycon OYJ	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000579_CC_AIRB	743700TU2S3DXWGU7H32		0116510-6	XS0973806861	ELA GM Equity	Elisa Corporation	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000580_CC_AIRB	743700ZZII F7CUA5518					Fingrid Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000581_CC_AIRB	213800SB6EOB8SSK9W63			FI0009003230	FIA1S FH EQUITY	Finnair Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000582_CC_AIRB	743700BKTW4EQIVKYY42			FI0009000400	FIS1V FH EQUITY	Fiskars Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000583_CC_AIRB	635400IUIZZIUJSAMF76			FI0009007132	FUM1V FH EQUITY	Fortum Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000584_CC_AIRB	743700 31Y7RK5H88CQ48			FI0009004824	KRA1V FH EQUITY	Kemira Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000585_CC_AIRB	743700OX6HSVMCAHPB95					KESKO OYJ	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000586_CC_AIRB	2138001CNF45JP5XZK38	1927400-1	HRB57225		KC4 GR EQUITY	Kone GmbH	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000587_CC_AIRB	2138007FRMWVPUDCMA45			FI0009007835	MEO1V FH EQUITY	Metso Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000588_CC_AIRB	5493009GY1X8GQ66AM14			FI0009013296	NES1V FH EQUITY	Neste Oil Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000589_CC_AIRB	549300A0JPRWG1KI7U06			FI0009000681	NOK1V FH EQUITY	Nokia Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000590_CC_AIRB	743700YQIO8Y4L4WKR40					Nokian Renkaat Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000591_CC_AIRB	74370061PO7C10E3PA54					Norilsk Nickel Harjavalta Oy	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000592_CC_AIRB	5493009YRUJJDCFF0R80			FI0009002422	OUT1V FH EQUITY	Outokumpu Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000593_CC_AIRB	549300R0VN9C371WDE07			FI0009014575	OTE1V FH EQUITY	Outotec Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000594_CC_AIRB	743700X6KUJ0Z8GJJF03					POHJOLAN VOIMA OY	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000595_CC_AIRB	743700CIR72J21JZO637					Ramirent Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000596_CC_AIRB	743700XJC24THUPK0S03			FI0009007694	SAA1V FH EQUITY	Sanoma Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000597_CC_AIRB	743700IFQI6W89M11Y95					STOCKMANN OYJ ABP	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000598_CC_AIRB	743700ZP669LKUTZ738				STERV FH EQUITY	Stora Enso Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000599_CC_AIRB	743700LQ48IZBTZN4S52		0196656-0	XS1043513529		Teollisuuden Voima Oyj(TVO)	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000600_CC_AIRB	743700PKLY067IZIF588					Tikkurila Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000601_CC_AIRB	213800EC6PW5VU4J9U64			FI0009005987	UPM1V FH EQUITY	UPM-Kymmene Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000602_CC_AIRB	743700G7A9J1PHM3X223			FI0009003727	WRT1V FH EQUITY	Wärtsilä Oyj Abp	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000603_CC_AIRB	549300TLDC3IQX97WU26					Wihuri Packaging Oy	FI	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000604_CC_AIRB	529900M13GM4VSTE6W80					YIT Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000605_CC_AIRB	969500QZC2Q0TK11NV07				ACCP EQUITY	Accor SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000606_CC_AIRB	969500PJMBSPHYC37989				ADP FP Equity	Aeroports de Paris S.A. (ADP)	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000607_CC_AIRB	969500AQW31GYO8JZD66			FR0000031122		AIR FRANCE-KLM	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000608_CC_AIRB	969500MMPQVHK671GT54				AI FP EQUITY	Air Liquide SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000609_CC_AIRB	969500RAZNDFVFATTJ14					ALCATEL LUCENT INTERNATIONAL	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000610_CC_AIRB	969500CCRD8GYWLG6R54		542019096	FR0000130007	ALU FP EQUITY	Alcatel Lucent S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000611_CC_AIRB	969500TZFFAS8XMVPQ44				ALALF UV Equity	ALCATEL-LUCENT SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000612_CC_AIRB	549300W6455Q0I46LK20					ALSTOM HOLDINGS SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000613_CC_AIRB	969500 32TUYMW11FB530				ALO FP EQUITY	Alstom SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000614_CC_AIRB	9695007B0RXQCHHTGR34		305207169		AREVA FP EQUITY	AREVA NC	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000615_CC_AIRB	969500 26BLIV09FMSM49				AKE FP EQUITY	Arkema Group SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000616_CC_AIRB					ATO FP EQUITY	Atos Origin SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000617_CC_AIRB	213800UI2KWYZEECZ934		572139996		ASF FP EQUITY	AUTOROUTES DU SUD DE LA FRANCE SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000618_CC_AIRB	9695002SV2VP9CU42826				ARR FP EQUITY	Autoroutes Paris-Rhin-Rhone SA [APRR]	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000619_CC_AIRB	F5WCUMTUM4RKZ1MAIE39					AXA SA	FR	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000620_CC_AIRB	969500MOCLNQFNZN0D63		572015246		EN LI Equity	BOUYGUES SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000621_CC_AIRB	969500 77L0TN7BAROX36				CAP FP EQUITY	Cap Gemini Sogeti SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000622_CC_AIRB	549300B8P6MUJ1YWTS08				CA FP EQUITY	Carrefour SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000623_CC_AIRB	969500VHL8F83GBL6L29		554501171	FR0000125585	CO FP EQUITY	CASINO GUICHARD - PERRACHON	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000624_CC_AIRB	9695001K81BDUET02H66				CGM FP EQUITY	Cegedim SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000625_CC_AIRB	969500FCVQ5SLAAUJV59				GA S1 Equity	CGG	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000626_CC_AIRB	969500WESYQMQ1F2C272					CHRISTIAN DIOR	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000627_CC_AIRB	969500BZJ491ICIBZZ08					CMA CGM S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000628_CC_AIRB	969500QKVPV2H8UXM738				CNP FP Equity	CNP Assurances	FR	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000629_CC_AIRB	213800CP8292W9E8LJ69		552115891		DG FP Equity	Cofiroute	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000630_CC_AIRB	969500DZJBBMYHB8NAM93		552025314	FR0000121634	RE FP EQUITY	COLAS SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000631_CC_AIRB	NFONVGN05Z0FMN5PEC35				SGO FP EQUITY	Compagnie de Saint-Gobain SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000632_CC_AIRB	549300SOSI58J6VIW052				ML FP EQUITY	Compagnie Generale des Etablissements Michelin SCA [CGEM]	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000633_CC_AIRB	969500D8BWYH453FLN28					CRISTAL UNION	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000634_CC_AIRB	85OKW2SW05RZFQS1W718				JJ FP EQUITY	Crown European Holdings SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000635_CC_AIRB	969500H6VMRN7AY1ZU14		441133808		85117Z FP EQUITY	DCNS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000636_CC_AIRB	9695006LOD5B2D7Y0N70				EDEN FP Equity	Edenred S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000637_CC_AIRB				FR0000130452	FGR FP EQUITY	Eiffage SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000638_CC_AIRB	549300X3UK4GG3FNMO06			FR0010242511	EDF FP EQUITY	Electricite de France SA [EDF]	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000639_CC_AIRB	969500HM58510NEI780		380543678			Elior	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000640_CC_AIRB	549300LUH78PG2MP6N64					Eramet SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000641_CC_AIRB	549300M3VH1A3ER1TB49		712049618	FR0000121667	EI FP EQUITY	ESSILOR INTERNATIONAL	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000642_CC_AIRB	529900HC20ELW4B6XI30					Euler Hermes France	FR	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000643_CC_AIRB	529900J87UKA0U2TO841 2					AIRBUS HELICOPTERS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000645_CC_AIRB	549300MCOOY1V7P2PG30				ETL FP Equity	Eutelsat S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000646_CC_AIRB	969500WASBF8AZP8TC02		323288563	FR0000053142	LEY FP EQUITY	FAIVELEY TRANSPORT	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000647_CC_AIRB	969500F0VMZLK2IULV85			FR0000121147	EO FP EQUITY	Faurecia S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000648_CC_AIRB	969500UPKU9VF8XAEU18		775625767		1044Q FP EQUITY	FINANCIERE AGACHE SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000649_CC_AIRB	969500P8M3W2XX376054					Fonciere des Regions	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000650_CC_AIRB	969500MCOONR8990S771				FTE FP EQUITY	France Telecom SA / Orange SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000651_CC_AIRB	5493005GNGE7UFJC1L03				FBEL FP EQUITY	Fromageries Bel SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000652_CC_AIRB	969500YWO65OHPVAHN71					GALERIES LAFAYETTE	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000653_CC_AIRB	LAXUQCHT4FH58LRZDY46			FR0010208488	GSZ FP EQUITY	GDF Suez SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000654_CC_AIRB	529900710OJCYZX6IL07					GEA Batignolles Technologies Thermiques SAS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000655_CC_AIRB	9695003E4MMA101IBTR26		592014476			Gecina	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000656_CC_AIRB	969500 4TMMZ3JBKJO332		377791967		UG FP Equity	GIE PSA Tresorerie	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000657_CC_AIRB	969500ASEC557H5A4F22		476180625			Groupe Auchan S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000658_CC_AIRB	969500KMUQ2B6CBAF162				BN FP EQUITY	Groupe Danone SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000659_CC_AIRB	969500O3KMCBQT8KGK58					Groupe Soufflet SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000660_CC_AIRB	969500FY5T5MLH4G9A95				RIA FP EQUITY	Groupe Steria SCA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000661_CC_AIRB	969500LYSYS0E800SQ95		408168003			Holding Bercy Investissement SCA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000662_CC_AIRB	969500I3QVK40XEORU25		495137077			HOLDING D'INFRASTRUCTURES DES METIERS DE L'ENVIRONNEMENT	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000663_CC_AIRB	969500UDH342QLTE1M42		582074944	FR0000035081	ICAD FP EQUITY	ICADE	FR	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000664_CC_AIRB	969500FZ9BTRZS3JNB97		342376332	FR0004035913	ILD FP EQUITY	ILIAD	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000665_CC_AIRB	549300T5MZSSIB2TGC64		449354224	FR0000120859	NK FP EQUITY	IMERYS S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000666_CC_AIRB	969500 2OY2X3 5E9X8W87					Ipsos SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000667_CC_AIRB	549300ORN5E1P46ATH26		440413730		IT IM Equity	Italcementi Finance S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000668_CC_AIRB	969500 9KV7 AFPDE15S30				DEC FP EQUITY	JCDecaux SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000669_CC_AIRB	549300VGEJKB7SVUZR78		552075020		PP IM Equity	Kering S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000670_CC_AIRB	969500PB4U31KEFHZ621		780152914			Klepierre S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000671_CC_AIRB	969500L0T1 6HX3R78P61					La Mondiale	FR	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000672_CC_AIRB	969500 00YG7TR7PAP0L59				222691Z FP EQUITY	La Poste [France]	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000673_CC_AIRB	969500O558W10MK2JF76					Labco SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000674_CC_AIRB	549300DNNL29KCEPRZ85			FR0000120537	LG FP EQUITY	Lafarge SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000675_CC_AIRB	969500VX2NV2AQQ65G45				MMB FP EQUITY	Lagardere SCA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000676_CC_AIRB	969500TJLHIZLFRWEQ48			FR0010307819	LR FP EQUITY	Legrand	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000677_CC_AIRB	969500C0B8YR7HT3OM14				221202Z FP EQUITY	Limagrain SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000678_CC_AIRB	529900JI1GG6F7RKVI53			FR0000120321	OR FP EQUITY	L'Oréal	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000679_CC_AIRB	IOG4E947OATN0KJYSD45				MC FP EQUITY	LVMH Moet Hennessy Louis Vuitton SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000680_CC_AIRB					MDCA FP EQUITY	Medica France SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000681_CC_AIRB	969500081CGAXB7YS433		424064707			Mercialys	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000682_CC_AIRB	969500DZ56QVIKRIU954					Monoprix SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000683_CC_AIRB	969500 15FU78G84UIV14				NEX FP EQUITY	Nexans SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000684_CC_AIRB	549300DMQNOND61EVJ13					Novacap SA	FR	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000685_CC_AIRB	969500CDLQKYAR1PT761					NutriXo SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000686_CC_AIRB	969500SHDTSMKBXKKO85					Oberthur Technologies S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000687_CC_AIRB	529900 97YFPX9J0H5D87			FR0000120693	RI FP EQUITY	PERNOD RICARD S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000688_CC_AIRB	969500TZ5950IT5FPQ42				UG FP EQUITY	Peugeot SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000689_CC_AIRB	969500C0PA29TV19CT55				221410Z FP EQUITY	Picard Surgeles SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000690_CC_AIRB					PP FP EQUITY	Pinault Printemps Redoute SA [PPR]	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000691_CC_AIRB	213800 4KW8BV571II342			FR0000130577	PUB FP EQUITY	Publicis Groupe SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000692_CC_AIRB	969500AI7V5V0J9TOU58				RAL FP EQUITY	Rallye SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000693_CC_AIRB	549 3004V6A3Z027YT216				RCO FP Equity	Remy Cointreau S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000694_CC_AIRB	969500F7JLTX36OUI695			FR0000131906	RNO FP EQUITY	RENAULT S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000695_CC_AIRB	969500VZN4KDEZ14C105		412280737		224063Z FP EQUITY	RESEAU FERRE DE FRANCE	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000696_CC_AIRB	969500N6AVPA51648T62				RXL FP Equity	Rexel SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000697_CC_AIRB	969500FO141C5967KC72					Roquette Freres	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000698_CC_AIRB	969500JRJW0K2ET1UP76		444619258		226514Z FP EQUITY	RTE EDF TRANSPORT SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000699_CC_AIRB	969500UIC89GT3UL7L24				SAF FP EQUITY	Safran SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000700_CC_AIRB	549300E9PC51EN656011		395030844		SAN FP Equity	SANOFI S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000701_CC_AIRB	969500A1YF1XUYYXS284				SU FP EQUITY	Schneider Electric SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000702_CC_AIRB	969500S6ULJ4J17V3752				SCR FP Equity	SCOR SE	FR	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000703_CC_AIRB	969500WP61NBK098AC47				SK FP EQUITY	SEB SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000704_CC_AIRB	969500KDAUM9TYWQTR36		470801168		286575Z FP EQUITY	SOC NATIONALE IMMOBILIERE	FR	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000705_CC_AIRB	969500LCBOG12HXPYM84				SW FP EQUITY	Sodexho Alliance SA [Sodexo]	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000706_CC_AIRB	9695005U38X1SF184325		552028425		QS3 GF Equity	Solocal Group	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000707_CC_AIRB	969500VEVOWR22R2YR86				987657 8Z FP Equity	Sonepar SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000708_CC_AIRB	969500A4MXJ3ESPHK698					SNCF MOBILITES	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000709_CC_AIRB	969500 1UJ7FMZ37G6N39		572119550		593377Z FP EQUITY	SUCRES ET DENREES	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000710_CC_AIRB	969500 2EVBYM5B2O1P31				469937 7Z FP Equity	Tarkett SAS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000711_CC_AIRB	969500NQMNC0PVUY8V74				TEC FP EQUITY	Technip SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000712_CC_AIRB	529900FNDVTQJOVVPZ19				HO FP EQUITY	Thales SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000713_CC_AIRB			542051180	FR0000120271	FP FP EQUITY	TOTAL SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000714_CC_AIRB	969500BWNQ1B0PI06159		492520333			Tyrol Acquisition 2 SAS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000715_CC_AIRB	969500SHQITWXSIS7N89		682024096	FR0000124711	UL NA EQUITY	UNIBAIL RODAMCO SE	FR	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000716_CC_AIRB	549300 6IH2N2WMIBB742				FR FP Equity	Valeo S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000717_CC_AIRB	969500P2Q1B47H4MCJ34				VK FP EQUITY	Vallourec SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000718_CC_AIRB	969500LENY69X51OOT31				VIE FP EQUITY	Veolia Environnement SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000719_CC_AIRB	969500 9Y11863TOVDP79					Vicat SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000720_CC_AIRB	213800WFQ334R8UXUG83				DG FP EQUITY	Vinci SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000721_CC_AIRB	969500FU4DRAEVJW7U54				VIV FP EQUITY	Vivendi SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000722_CC_AIRB	969500M98ZMIZYJD5O34		572174035		MF FP Equity	Wendel	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000723_CC_AIRB	969500SFFMSIHH1UO332				ZC FP EQUITY	Zodiac Aerospace SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000724_CC_AIRB	549300MJIRPTCHAYW359		7847174			ABP Finance Plc	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000725_CC_AIRB	213800B4XZJ3ZDM7CL47				AFR LN Equity	Afren plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000726_CC_AIRB	213800 3R7TGCSVF27H47		SC177553	GB00B4WQ2Z29	AGK LN Equity	AGGREKO PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000727_CC_AIRB	213800HPMHRN3PT62M97		06279732		0807384D LN EQUITY	AIRTANKER FINANCE LIMITED	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000728_CC_AIRB	DTA07N5U5HK2KC1SCM04		01675285	GB0000282623		AMEC Foster Wheeler plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000729_CC_AIRB	2Y33NQ5FPI8PR8L9QX13		2854310		AML LN Equity	Amlin PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000730_CC_AIRB	213800DL377MH46PDY63		4330322			Anglian Water Services Financing Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000731_CC_AIRB	549300S9XF92D1X8ME43		3564138	GB00B1XZS820	AAL LN EQUITY	Anglo American Plc.	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000732_CC_AIRB	VVT2B791ZZ4U3R6BY589		7876075		AON UN Equity	Aon plc	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000733_CC_AIRB				GB00B15Y0C52		AP ALTERNAT ASSETS	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000734_CC_AIRB	549300F4RYR1DNTO2O39		6137924			Arqiva Financing No. 1 Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000735_CC_AIRB	GBQKSY6W7G0OHCQ8OQ72		293262		ABF LN Equity	Associated British Foods PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000736_CC_AIRB	PY6ZZQWO2IZFZC3IOL08		2723534		ZEG GY Equity	AstraZeneca PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000737_CC_AIRB	YF0Y5B0IB8SM0ZFG9G81		2468686		AV/ LN EQUITY	Aviva Plc	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000738_CC_AIRB	213800TSKOLX4EU6L377		02342138	GB0009697037	BAB LN Equity	Babcock International Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000739_CC_AIRB	8SVCSVKSGDWMW2QHOH83		1470151		BA/ LN EQUITY	BAE Systems Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000740_CC_AIRB	CT4UIJ3TUKGYYHMENQ17		395826	GB0000961622	BBY LN EQUITY	Balfour Beatty plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000741_CC_AIRB	213800658 5VEOF5YNK29		604574		BDEV LN EQUITY	Barratt Developments Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000742_CC_AIRB	213800T2QEV5RXMFI32		00053688	GB00B1FP8915	BBA LN Equity	BBA AVIATION PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000743_CC_AIRB			1480047		BRSN LN Equity	Berendsen Plc [ex-Davis Service Group Plc]	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000744_CC_AIRB					01341 46D LN Equity	Best Buy Europe Distributions Ltd	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000745_CC_AIRB	V11V067AJN766PCJG11		3763515		BG/ LN Equity	BG Energy Holdings Ltd	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000746_CC_AIRB	549300C116EOWV835768		3196209		BLT LN Equity	BHP Billiton Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000747_CC_AIRB	VK07P8T49UYFO085O712		3114356		BMW HB Equity	BMW (UK) Capital plc	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000748_CC_AIRB	213800V93QFW53NB7Y29		1036959			Bodycote International Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000749_CC_AIRB	213800TGK6XXFA2TBO31		3558065			Boparan Holdings Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000750_CC_AIRB	213800M11ELCLQ8VF938		4011660			Bourne Leisure Ltd	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000751_CC_AIRB	549300ZPID4GQRDW1318	110473 3-9	HRB113611		BP/ LN EQUITY	BP Europa SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000752_CC_AIRB	G1KG0OQD10NOMCMLDZ35		00542515		BP/ LN EQUITY	BP INTERNATIONAL LTD	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000753_CC_AIRB	213800MBRRUVQIONAN53		4578621		BXB AT Equity	Brambles Finance plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000754_CC_AIRB	549300136VSBKI0Q8750		5262170			Brenntag UK Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000755_CC_AIRB	375X9PSJLLOV7F21O626		01777777		IAG LN EQUITY	BRITISH AIRWAYS PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000756_CC_AIRB	213800158 74P3WKNCV04		3407696		BATS LN EQUITY	British American Tobacco Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000757_CC_AIRB	549300IBP32UQZ0KL24		RC000057			British Broadcasting Corporation	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000758_CC_AIRB	RV5B68J2GV3QGMRPW209		621920			British Land Company PLC (The)	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000759_CC_AIRB	213800STS48MQKF4BZ29		9256967		BSY LN EQUITY	British Sky Broadcasting Group Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000760_CC_AIRB	549300WFMSO9NYV4H90		01800000		BT/A LN EQUITY	BRITISH TELECOMMUNICATIONS PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000761_CC_AIRB	635400L3NVMYD4BVCI53		5604923		BVIC LN Equity	Britvic PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000762_CC_AIRB			358948	GB00B0744B38	BNZL LN EQUITY	BUNZL PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000763_CC_AIRB	ZIMCVQHUFZ8GVHENP290		2779134			Bupa Finance plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000764_CC_AIRB	213800J3MPR8KO94D535		3458224		BRBY LN Equity	Burberry Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000765_CC_AIRB	213800UL7Z7B6GLBZ213		3314066			C&J Clark Ltd	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000766_CC_AIRB	CMIGEWPLHL4M7ZV0IZ88		2081330		CPI LN EQUITY	Capita Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000767_CC_AIRB	6SNZTEXLR1M5211YYB89				CLLN LN EQUITY	Carillion Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000768_CC_AIRB	4DR1VPDQMHD3N3QW8W95		4039524		CCL LN EQUITY	Carnival Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000769_CC_AIRB	213800 1E12GWLLDQQF16		7105905		CPW LN Equity	DIXONS CARPHONE PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000770_CC_AIRB	E26EDV109X6EPBKVH76		3033654	GB00B033F229	CNA LN EQUITY	CENTRICA PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000771_CC_AIRB	549300IF6EUDVXYQI061		5900853			CEVA Group plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000772_CC_AIRB	213800U9A54VQJ5P2J41		86662		CHG LN Equity	Chemring Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000773_CC_AIRB	213800J2J3TOOI176M73		5212407		CINE LN Equity	CINEWORLD GROUP PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000774_CC_AIRB	213800A41R9NL49E5632		00030470	GB00B07KD360	COB LN Equity	COBHAM PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000775_CC_AIRB	2138008M6MH9OZ6U2T68		4083914		CPG LN EQUITY	Compass Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000776_CC_AIRB	635400 3CVDDPNXREIR29		FC031117			CPUK Finance Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000777_CC_AIRB	4OFD47D73QFJ1T1MOF29		184594		DMGT LN Equity	Daily Mail and General Trust Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000778_CC_AIRB	213800NPR9YDSBO86U08		0316 2897	GB0002502812		DAIRY CREST GROUP PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000779_CC_AIRB	549300 7MMUEIF4NJG110		5448421		DEB LN EQUITY	Debenhams Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000780_CC_AIRB	213800J4UVB5OWG8VX82		3369634		DPH LN Equity	Dechra Pharmaceuticals PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000781_CC_AIRB	213800BXKQ9KZNUR1M61		1819699			Derwent London PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000782_CC_AIRB	213800ZVIELEA55JMJ32		23307		DGE FP Equity	Diageo plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000783_CC_AIRB	213800 5HMFMTYXNEEX13		SC000750			DIAGEO SCOTLAND LIMITED	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000784_CC_AIRB	529900 4HGJWHJ71M5T77		5671205			DNL UK LTD	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000785_CC_AIRB	213800 1GRMZ39JRSE316		01363137	GB0002748050	DNO LN Equity	DOMINO PRINTING SCIENCES PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000786_CC_AIRB	39RSBE4RCI4M15BLWH36		1377658		SMDS LN EQUITY	DS Smith Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000787_CC_AIRB	213800 1LSWETH5TDQG53		2366777			DWR Cymru Cyfyngedig	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000788_CC_AIRB	213800U5R8Q5KGM2KU56		2366906			Eastern Power Networks plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000789_CC_AIRB	549300XUUK1H52EDCK10					EDC Finance Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000790_CC_AIRB	549300ZM2QCFG22BOJ03		2366949			Electricity North West Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000791_CC_AIRB	549300KVXDURRKVW7R37		647788		ECM LN EQUITY	Electrocomponents Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000792_CC_AIRB	213800 8LJU6WFQWOXJ73		7140891		ENQ LN Equity	EnQuest plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000793_CC_AIRB	7N0UJMJLXD0MDT5D5086		7023598			Ensco plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000794_CC_AIRB	549300V1O67HJV48FS61		6845434			ENW Finance plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000795_CC_AIRB	549300 7MOZNA03BVNE96		5444653		ESNT LN Equity	ESSENTRA PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000796_CC_AIRB	213800 23G8LF55V46281		02954623			EUROPEAN METAL RECYCLING LIMITED	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000797_CC_AIRB	213800SVCZ6YZ8YJJ569		2462001		4379945Z LN Equity	Eurostar International Ltd	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000798_CC_AIRB	549300 2X7O8 3FCJVYO69		7329930			Eversholt Funding Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000799_CC_AIRB	JPO68XMABX4DR21BNE65		8263590		0274811Z LN Equity	Everything Everywhere Ltd	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000800_CC_AIRB	549300080DFVZ551GGT17				EVR LN EQUITY	Evraz Group S.A.	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000801_CC_AIRB	635400RXXHHYT1JTSZ26		653331			EXPERIAN PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000802_CC_AIRB	213800JLG5TPE3RBYG56		4094619			FIRST CHOICE HOLIDAYS FINANCE LIMITED	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000803_CC_AIRB	549300DEJZCPWA4HKM93		SC157176		FGP LN EQUITY	First Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000804_CC_AIRB	549300JXWH1UV5J0XV81		6344120		FRES LN Equity	Fresnillo plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000805_CC_AIRB	213800WTATMITUGXJQ69		FC031364			Friends Life Group PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000806_CC_AIRB	549300L3KWKK8X35QR12		4992207		GFS LN EQUITY	G4S Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000807_CC_AIRB	213800OOHUV3HHP46A02		00836539	GB00B3Y2J508	GFRD LN Equity	GALLIFORD TRY PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000808_CC_AIRB	213800E8KX2VV9YDY362		1991018			Gatwick Airport Ltd	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000809_CC_AIRB	549300IK25CZHKVLAL89		03768267		1844538Z LN EQUITY	Gazprom Marketing and Trading Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000810_CC_AIRB	5493007Q8VD7Q3ZYZS59		2258699		GS7 GY Equity	GlaxoSmithKline Capital PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000811_CC_AIRB			3888792	GB0009252882	GSK LN EQUITY	GlaxoSmithKline plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000812_CC_AIRB	213800N9W2D8A4GJGR36		04542769		2006623Z LN EQUITY	GLENCORE ENERGY UK LTD	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000813_CC_AIRB	213800QIJMYMW6TSBG41		5333192		GNK LN Equity	Greene King Finance Plc	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000814_CC_AIRB	213800R9N5F2WRMGTR50		24511		GNK LN EQUITY	Greene King Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000815_CC_AIRB	213800U8JEPT65PSKU22		6143540			GUARDIAN DIGITAL COMMUNICATIONS LIMITED	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000816_CC_AIRB	2138007FRGLUR9KGBT40		00040932	GB0004052071	HLMA LN Equity	HALMA PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000817_CC_AIRB	213800G1C9KKVVDN1A60		360632	GB0004065016	HMSO LN EQUITY	Hammerson PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000818_CC_AIRB	529900N6RQR0PX7ZTR62		4626078		HEI GY Equity	Hanson Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000819_CC_AIRB	213800QC8AWD4BO8TH08		2150950		HAS LN Equity	Hays PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000820_CC_AIRB	549300J5R8AWMHPE7O05		1991017			Heathrow Airport Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000821_CC_AIRB	7T196JO3DYEIQWZ7Z726		99529			Heathrow Funding Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000822_CC_AIRB	213800YRHAPNN54BKN78		5863533	GB00B19NKB76	HOME LN EQUITY	HOME RETAIL GROUP PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000823_CC_AIRB	213800UTXVFRH9XBL453		7939278			Iceland Acquico Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000824_CC_AIRB	213800JGWQXPVI86SE26		5879252			Iglo Foods MidCo Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000825_CC_AIRB			3236483	GB0004544929	IMT LN EQUITY	Imperial Tobacco Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000826_CC_AIRB	213802D68XDR4LZCG32		7084307			Ineos Finance plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000827_CC_AIRB			5134420		IHG LN EQUITY	Intercontinental Hotels Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000828_CC_AIRB	549300OGASR5WRKJ8R68		2234775			INTERMEDIATE CAPITAL GROUP PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000829_CC_AIRB				GB00B19DVX61	ISYS LN EQUITY	Invensys plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000830_CC_AIRB	ZLECI7ED2QMWFGYCXZ59		4967001		ITV LN Equity	ITV plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000831_CC_AIRB	213800VGZAAJJKJ9Y484		185647		SBRY LN EQUITY	J Sainsbury Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000832_CC_AIRB	529900RRNKUM3INJGF98		KvK 34233247 0000		JBH LN EQUITY	JAB Holdings B.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000833_CC_AIRB	213800CHWARFAAN7UB85		1709784		JDW LN EQUITY	JD Wetherspoon Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000834_CC_AIRB	549300L8LNN1X4R79PJ89		SC034970	GB0005790059		JOHN MENZIES PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000835_CC_AIRB	549300PLYY6I10B6S323		SC036219	GB00B5N0P849	WG/ LN Equity	JOHN WOOD GROUP PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000836_CC_AIRB	213801AVBSD1HSC6Z10		33774	GB0004764071	JMAT LN EQUITY	JOHNSON MATTHEY PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000837_CC_AIRB	213800JFIBCR4LGUA242		SC015382	GB0004769682		JOHNSTON PRESS PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000838_CC_AIRB			06467400		KAZ LN EQUITY	KAZ MINERALS FINANCE PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000839_CC_AIRB	213800ZRKCU2OM4Y7O48		02708030	GB0004915632	KIE LN Equity	KIER GROUP PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000840_CC_AIRB	213800KBMEV7192FY281		1664812		KGF LN EQUITY	Kingfisher Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000841_CC_AIRB	213800QOWHF5R9VLL274		1429533		LAD LN Equity	Ladbrokes plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000842_CC_AIRB	213800JH9QQWHLO99821		1417162		LGEN LN Equity	Legal & General Group PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000843_CC_AIRB	549300BSGXG3QLIQYT84		8379990			Liberty Global plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000844_CC_AIRB	213800JDI3GTKPG4XI38		3929195			London Power Networks plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000845_CC_AIRB	213800QAUUUP61445N30		05369106	GB00B0SWJX34	LSE LN Equity	LONDON STOCK EXCHANGE GROUP PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000846_CC_AIRB	213800JP7STUK5WKRE92		1000608		MMC LN Equity	MANAGEMENT CONSULTING GROUP PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000847_CC_AIRB	213800IU37OVVT5ZXP41		8338561			Manchester Airport Group Funding PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000848_CC_AIRB	213800CN1RI3UCIZWB95		214436		MKS LN EQUITY	Marks & Spencer Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000849_CC_AIRB	213800HQB746UJ9UWM15		5135049		MARS LN Equity	Marston's Issuer PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000850_CC_AIRB	213800Q6RP3ZJ2CZR962		31461			Marston's PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000851_CC_AIRB	213800HX7FMPA2CIEF02		2798634			McBride plc	GB	Large corporate sample	non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000852_CC_AIRB	YMFO3TKB4UAWQTDZJJ31		432989		MGGT LN Equity	Meggitt Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000853_CC_AIRB	213800E7QA1U8BF34219		4778667		MAB LN Equity	Mitchells & Butlers Finance Plc	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000854_CC_AIRB	213800LOZA69QFDC9N34		6209386	GB00B1CRLC47	MNDI LN EQUITY	Mondi Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0000855_CC_AIRB	4PQUHN3JPFGFNF3BB653		2068222			Morgan Stanley & Co. International plc	GB	Institutions sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000856_CC_AIRB	213800A8IQEMY8PA5X34		2590560		NEX LN Equity	National Express Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000857_CC_AIRB	8R95QZMKZLJX5Q2XR704		4031152		NGG LN EQUITY	National Grid Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000858_CC_AIRB	213800H88F5EE4B1D697		5090412			Network Rail Infrastructure Finance PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000859_CC_AIRB	213800UGAULQ1FVD4B35		1618428			NEW LOOK RETAILERS LIMITED	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000860_CC_AIRB	213800WQD8ECPZP9PH98		4412362		NXT LN EQUITY	Next Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000861_CC_AIRB	549300JJM3ERGZFGGL27		6428375			North West Electricity Networks Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000862_CC_AIRB	635400GPHRFKZQIBUK45		NI026892			Northern Ireland Electricity Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000863_CC_AIRB	213800B3ZUTDOZYVJB41		53171		NTG LN EQUITY	Northgate Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000864_CC_AIRB	213800PWPM9HZIEEO670		2366703			Northumbrian Water Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000865_CC_AIRB	213800WWVCAPAMOZ1M98		5584873			NSG UK Enterprises Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000866_CC_AIRB					2158036Z LN EQUITY	Omnicom Financial Services Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000867_CC_AIRB	213800G8P2ULTOP62Q95		5915896			Osprey Acquisitions Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000868_CC_AIRB	213800J364EZD6UCE231		0077 5598	GB0006650450	OXIG LN Equity	OXFORD INSTRUMENTS PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000869_CC_AIRB	213800NL5NLBY6YIBI88		2019023		6752 JT Equity	Panasonic Finance (Europe) plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000870_CC_AIRB	213800 4JBXWWJKIURC57		53723		PSON LN EQUITY	Pearson Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000871_CC_AIRB			2304195		PDG LN EQUITY	Pendragon Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000872_CC_AIRB	213800V1CCTS41GWH423		02366640	GB00B18V8630		PENNON GROUP PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000873_CC_AIRB			1818486		PSN LN EQUITY	Persimmon Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000874_CC_AIRB	549300OPFWKTD6BUFP71		4267536		PPL UN Equity	PPL UK DISTRIBUTION HOLDINGS LIMITED	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000875_CC_AIRB	213800U93SZC44VXN635		00668987	GB00B1Z4ST84	PFG LN Equity	PROVIDENT FINANCIAL PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000876_CC_AIRB	XB3CXKKKED7OMV80FY35		00019457	GB00B19Z1432	PZC LN Equity	PZ CUSSONS PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000877_CC_AIRB	213800791EF5XP7WW494		2641728		QBE AT Equity	QBE European Operations PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000878_CC_AIRB	213800NRSZ1N2Y6LEX44		5777981			R&R Ice Cream plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000879_CC_AIRB	549300JFSMOJG48V108		6270876		RB/ LN Equity	Reckitt Benckiser Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000880_CC_AIRB	549300WSX3VBUFFJOO66		2746616			Relx Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000881_CC_AIRB	549300VN4WV7Z6T14K68		5393279		RTO LN EQUITY	Rentokil Initial Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000882_CC_AIRB	549300JJKH86IWQ78005		191285		REX LN EQUITY	Rexam Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000883_CC_AIRB	213800911 3L7IDGEM175		358901		RIO LN Equity	Rio Tinto Finance plc	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000884_CC_AIRB	X57JK1U580XATGR67572		1003142		RR/ LN EQUITY	Rolls-Royce Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000885_CC_AIRB	213800ANK59AYB612F23		93792		RSA LN Equity	Royal & Sun Alliance Insurance PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000886_CC_AIRB	213800JQB9FWF5SD6F42		4138203			ROYAL MAIL GROUP LTD	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000887_CC_AIRB			2578443		RPC LN EQUITY	RPC Group	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000888_CC_AIRB	549300HOGQ7E0TY86138		2339826		RSA LN Equity	RSA Insurance Group PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000889_CC_AIRB	Y4DQT2X5DDRE70QFR206		3528416		SAB LN EQUITY	SABMiller Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000890_CC_AIRB	549300Y7M5CC1U5DBX07		SC264065			Scotland Gas Networks plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000891_CC_AIRB	549300KJ75VYL1MSK856		SC117119		SSE LN EQUITY	SSE Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000892_CC_AIRB	213800X1T29YFAYMPC26		SC144517		AGN NA Equity	Scottish Equitable PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000893_CC_AIRB	213800855VKJ5NICZBA52		SC193794		IBE SQ Equity	Scottish Power Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000894_CC_AIRB	549300WPVG0TZSPBYR76		SC199549		LLOY LN Equity	Scottish Widows PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000895_CC_AIRB	213800XC35KGM9NFC641		167591			SEGRO PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000896_CC_AIRB	549300PT2CIHYN5GWJ21		02048608	GB0007973794		SERCO GROUP PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000897_CC_AIRB	213800RPBXRETY4A4C59		2366619		SVT LN EQUITY	Severn Trent Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000898_CC_AIRB	213800CNEIDZBL17KU22		SC077438		SKS LN EQUITY	Shanks Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000899_CC_AIRB	213800VDC1BKJEZ8PV53		00998314	GB0008025412	SHI LN Equity	SIG PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000900_CC_AIRB	213800ZTMDN8567S1H61		00324357	GB0009223206	SN/ LN Equity	SMITH & NEPHEW PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000901_CC_AIRB	213800MJL6IPZS3ASA11		137013		SMIN LN EQUITY	Smiths Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000902_CC_AIRB	AJOW550HA7E8YNKF5D89		4120046		6758 JT Equity	Sony Global Treasury Services PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000903_CC_AIRB	213800H7NWVLCWAVKA15		3043097			South Eastern Power Networks plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000904_CC_AIRB	213800YQRUOQE9HPX193		4295398			South Staffordshire PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000905_CC_AIRB	213800FR2VAOKRYRHX45		2366665			South West Water Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000906_CC_AIRB	549300SR1GYYNBZQGX56		4094290		SSE LN Equity	Southern Electric Power Distribution PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000907_CC_AIRB	549300SPX8573VZ2SK79		5167021			Southern Gas Networks plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000908_CC_AIRB	213800NCZLJFDE8Y8D88		7581353			Southern Water (Greensands) Financing plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000909_CC_AIRB	213800Z4CO2CZO3M3T10		02025003	GB0003308607	SXS LN Equity	SPECTRIS PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000910_CC_AIRB	4L663LRNTBQ008OK2N07		SC100764		SGC LN Equity	Stagecoach Group plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000911_CC_AIRB	0TMB5544NMO7GLCE7H90		SC286832		SL/ LN Equity	Standard Life PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000912_CC_AIRB	549300GUNF6FFGH4LN53		9743802		5321 83Z LN Equity	Stemcor Holdings Ltd	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000913_CC_AIRB	213800QHYTM5QRFSEM66		3355631		SYR LN EQUITY	Synergy Health Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000914_CC_AIRB	213800WF53FVDRRHRF44		7105891		TALK LN Equity	TalkTalk Telecom Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000915_CC_AIRB	213800TR86P337IE8605		2280000		04695 05D LN Equity	Tata Steel UK Ltd	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000916_CC_AIRB	213800BK14474WPKZ244		76535		TATE LN EQUITY	Tate & Lyle Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000917_CC_AIRB	213800B9BTRXTD8S3R66		296805		TW/ LN EQUITY	Taylor Wimpey Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000918_CC_AIRB	2138002P5RNKC5W2JZ46		445790	GB0008847096	TSCO LN EQUITY	TESCO PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000919_CC_AIRB	213800JKM5UQHFJOTZ25		2366661			Thames Water Utilities Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000920_CC_AIRB	213800 9TF1SYOMQLBJ60		02100855	GB0003753778		THE GO-AHEAD GROUP PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000921_CC_AIRB	213800VZ4671W3DVB860		6575598		TCG LN Equity	Thomas Cook Group Treasury limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000922_CC_AIRB	213800 3BOFNAAO14YV58		2553288		8766 JT Equity	Tokio Millennium Re (UK) Limited	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000923_CC_AIRB	213800 1127OUBAF22K83		824821		TPK LN Equity	Travis Perkins Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000924_CC_AIRB	213800B6YQZAE8LHAW84		6072876	GB00B1Z7RQ77	TTJ LN EQUITY	TUI TRAVEL Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000925_CC_AIRB	213800 3EYHWO75RKS857		3919249	GB0001500809	TLW LN EQUITY	TULLOW OIL PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000926_CC_AIRB	549300MKFYEKVRWML317		41424		ULVR LN Equity	Unilever PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000927_CC_AIRB	213800Y1TEVS8REY1M35		5957557			United Biscuits Holdco Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000928_CC_AIRB	2138008EZCXK4ANQHF89		3207231			United Business Media holdings Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000929_CC_AIRB	213800KYT12UFB2VE455		2366616		UU/ LN Equity	United Utilities PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000930_CC_AIRB	XCJQ23OWIJNLHN7RQC93		10227 86		271652Z LN Equity	Urenco Ltd	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000931_CC_AIRB	213800F3BD6N3G6XHU16		251977		CKSN LN Equity	VESUVIUS HOLDINGS LIMITED	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000932_CC_AIRB	213800TB53ELEUKM7Q61		1833679		VOD LN EQUITY	Vodafone Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000933_CC_AIRB	549300UPYDURLSSFVL38		9223384			Western Power Distribution Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000934_CC_AIRB	213800 6LIAYQKUCYBB20		29423		WTB LN Equity	Whitbread Group PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000935_CC_AIRB			4212563		WMH LN EQUITY	William Hill Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000936_CC_AIRB	213800Z5WTW8QKOHWQ82		04178808	GB0030329360		WINCANTON PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000937_CC_AIRB	213800IN6LSRGTZSOS29		358949		MRW LN Equity	Wm Morrison Supermarkets Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000938_CC_AIRB	549300HTNGX0DU8W1F65		5537577		WPP LN Equity	WPP 2008 Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000939_CC_AIRB	635400LNUHA2LDXXV850				GCC ID Equity	C&C Group PLC	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000940_CC_AIRB	8NUHUXWN91G4XBGJ7O17		241565		CAT SE Equity	Caterpillar International Finance Limited	IE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000941_CC_AIRB	635400CHHI1XZLVQH675					Coillte Teoranta	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000942_CC_AIRB	549300MIDJNNTH068E74			IE0001827041	CRH ID EQUITY	CRH Plc	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000943_CC_AIRB	213800UPS1QEE4TD3T45				DCC LN Equity	DCC	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000944_CC_AIRB	635400HRFGVKXFHZ8O77		9401			Dublin Airport Authority PLC	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000945_CC_AIRB	635400UFHDIQCDZ6JK11			IE0003094731	1014Z ID EQUITY	Electricity Supply Board Ltd. [ESB]	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000946_CC_AIRB	635400VCPRSU89DLMZ57		480184	XS0856023493		ESB Finance Limited	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000947_CC_AIRB	635400RKRK5EGXSPC782				EXPN LN EQUITY	Experian Finance Plc	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000948_CC_AIRB	635400YN51CDCGBYFZ31					Fyffes plc	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000949_CC_AIRB	549300BVFFOJPWCZJK45			IE0000669501	GLB ID EQUITY	Glanbia Plc	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000950_CC_AIRB	635400BE9SBAG61DJ963				GFTU LN Equity	Grafton Group PLC	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000951_CC_AIRB	635400TLIXWZ5WPPT308		519799		GRF SQ Equity	Grifols World Wide Operations Ltd.	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000952_CC_AIRB	9XTI53MZJ013RO12SX05		2936	IE00B59HWB19		INDEPENDENT NEWS & MEDIA PUBLIC LIMITED COMPANY	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000953_CC_AIRB				IE0004906560	KYG ID EQUITY	Kerry Group Plc	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000954_CC_AIRB	635400HM7V74SUB9OG75					Kingspan Group plc	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000955_CC_AIRB	635400JJOWHIYAJER733					MUSGRAVE GROUP PLC	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000956_CC_AIRB	635400EG4YIJLJMZJ782			IE0002588105	PWL ID Equity	PADDY POWER PLC	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000957_CC_AIRB	635400WKFIPCHCKVW376		104547		RYA ID Equity	Ryanair Holdings PLC	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000958_CC_AIRB	396PBGKP6TE3OO62MS44				STX UW Equity	Seagate Technology plc	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000959_CC_AIRB	635400CPLP8H5ITDVT56			IE00B1RR8406	SKG ID EQUITY	SMURFIT KAPPA GROUP PLC	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000960_CC_AIRB	549300INUT2G0ST5K268		327184		TEX UN Equity	Terex International Financial Services Co.	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000961_CC_AIRB	635400K7UEIKHMNKLJ02					Total Produce plc	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000962_CC_AIRB			482042			XL Group PLC	IE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000963_CC_AIRB	VZVOSGGS8JJTR4J7J704					Amtek Auto Ltd	IN	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000964_CC_AIRB	8GRDBX1TJ0PU5NCSHT72		MH008931		BPCL IS Equity	Bharat Petroleum Corporation Limited	IN	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000965_CC_AIRB					BHARTI IN Equity	Bharti Airtel Ltd	IN	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000966_CC_AIRB					IOCL IN Equity	INDIAN OIL CORPN LIMITED	IN	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000967_CC_AIRB	FMVY1IZCSYXSAFRDIT05				LT IN Equity	Larsen & Toubro Ltd	IN	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000968_CC_AIRB					RCOM IN Equity	Reliance Communications Ltd	IN	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000969_CC_AIRB	549300UOETFYRONLG31				RIL IN EQUITY	Reliance Industries Ltd	IN	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000970_CC_AIRB	1GZWT073JJTD6XPRUU65					Wipro GE Healthcare Private Limited	IN	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000971_CC_AIRB	213800Z3CFZOLXPJWN61					Landsvirkjun	IS	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000972_CC_AIRB	815600763944316DB24	3812211	493995		A2A IM EQUITY	A2A S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000973_CC_AIRB	815600096 2B2EB41FE28	5988397	1497770		4525791Z IM EQUITY	ACCIAIERIA ARVEDI S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000974_CC_AIRB	8156004FCECE0879E118	15161747	191346		7570364Z IM EQUITY	ACCIAIERIE VALBRUNA S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000975_CC_AIRB	549300Q3448N041CTH56	11341891	882486	XS0495012428	ACE IM Equity	Acea SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000976_CC_AIRB	815600818368699 6C911	25090618	3567090232			ACQUE VERONESI S.C.A R.L.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000977_CC_AIRB	815600725 9ABDEA3F444	15214381	971268			Aeroporti di Roma S.p.A	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000978_CC_AIRB	549300H2RFDYJ3YP5R63	13960200	263011		337973Z NA EQUITY	AGUSTAWESTLAND S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000979_CC_AIRB	529900EKXEGSRCGAAC89	14856155	2791070044		45197 35Z	ALSTOM FERROVIARIA S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000980_CC_AIRB	ZYXJDNVM2J13VBM8G556				AMP IM EQUITY	Amplifon SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000981_CC_AIRB	815600B61174671 7CC98				50098Z IM Equity	Ansaldo Energia SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000982_CC_AIRB	549300FZRH46R7DWAX12	1248024	557390		4472623Z IM EQUITY	ANSALDOBREDA S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000983_CC_AIRB	815600049A1F9AFE6666	4140157	1192794		MN IM EQUITY	ARNOLDO MONDADORI EDITORE SPA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000984_CC_AIRB	8156000BEB8FC062F442	1020333	120591		2168Z IM EQUITY	ARTSANA - SOCIETA' PER AZIONI	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000985_CC_AIRB	549300X5UKJVE386ZB61	6914312	6204	XS1014759648	ASG GY Equity	Assicurazioni Generali SpA	IT	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000986_CC_AIRB	81560001F41A81948348				AST IM EQUITY	Astaldi SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000987_CC_AIRB	8156008DEC771409C487	18631331	1023691		AU9 GF Equity	Atlantia S.p.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000988_CC_AIRB	529900 3D9N269813C257	1367700	188902		AGL IM EQUITY	AUTOGRILL S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000989_CC_AIRB	815600149448CEB9B230	19402720	1037417		3653719Z IM EQUITY	AUTOSTRADE PER L' ITALIA S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000990_CC_AIRB		26926563	1057205		3889748Z IM EQUITY	AVIO S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000991_CC_AIRB	529900RRESEDV68K0S54	28770346	235460		BLLA IM EQUITY	BARILLA INIZIATIVE S.R.L.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000993_CC_AIRB	8156004C04255952AB77	1076562	821225		BNS IM EQUITY	BENI STABILI SOCIETA' PER AZIONI SOCIETA' DI INVESTIMENTO IMMOBILIARE QUOTATA	IT	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000994_CC_AIRB	529900 3DX5YLKSVJ6K59	2930031	134288		BZU IM Equity	Buzzi Unicem SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000995_CC_AIRB	8156006BEAA911EC0A47	1019726	587878			CANDY SPA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000996_CC_AIRB	8156008B101B97A43B02	1053555	160498		CEM IM EQUITY	CEMENTIR HOLDING S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000997_CC_AIRB	815600F321395139 4367	40014779	2001719			Cerved Group S.p.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000998_CC_AIRB		4544552	811402 0152			CLASS EDITORI SPA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000999_CC_AIRB	8156009034C1A5108284	15716081	61357			Compagnia Valdostana delle Acque Spa (CVA Spa)	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001000_CC_AIRB	815600DBF6DC4BC94832	1061039	260769		0310548D IM EQUITY	CONSERVE ITALIA - CONSORZIO ITALIANO FRA COOPERATIVE AGRICOLE - SOCIETA' COOPERA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001001_CC_AIRB		8327877	819280157			COOPERATIVA EDIFICATRICE FERRUCCIO DEGRADI	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001002_CC_AIRB	815600A5C1DD6C3A8455	1093853	154950364			CPL CONCORDIA SOCIETA' COOPERATIVA IN FORMA ABBREVIATA CPL CONCORDIA S	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001003_CC_AIRB	815600 39BF5C1D8E5A15	2836130	60793		3898658Z IM EQUITY	DALMARE SPA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001004_CC_AIRB	549300 5TWX96RDJ91655					De Agostini Invest SA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001005_CC_AIRB	529900WS2E20BA5J4L49	16183303	1698754		EDNR IM EQUITY	EDISON S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001006_CC_AIRB	WOCMU6HCI0OJWNPRZS33				ENEL IM EQUITY	Enel SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001007_CC_AIRB	BUCRF72VH5RBN7X3VL35			IT0003132476	ENI IM EQUITY	ENI S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001008_CC_AIRB	815600811E079FBED395	19377159	3544950961			ENOVA S.R.L.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001009_CC_AIRB	81560046046 84CA44A90					ERG S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001011_CC_AIRB	8156004CE8207 4779D1 9	1387059 6	1 6646 30223			FEDRIGONI S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001012_CC_AIRB	549300J4SXC5ALCJM731				1448Z IM Equity	Ferrovie dello Stato SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001013_CC_AIRB	549 3004C1SL445NFDR90				F IM EQUITY	Fiat SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001014_CC_AIRB	8156001B8AD051794959					FINAVAL S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001015_CC_AIRB	529900X4EEX1U9LN3U39	1053767	7031		FNC IM EQUITY	FINMECCANICA S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001016_CC_AIRB	815600C3CCA800EF5D96	1134215				FORALL CONFEZIONI S.P.A. IN BREVE= FORALL S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001017_CC_AIRB	815600E12249DD563C29	266 50695	1143814			Gamenet S.p.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001018_CC_AIRB	8156009 8DBDD6 6154985					GRANDI NAVI VELOCI S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001019_CC_AIRB	8156001250E819E30127				GCN IM EQUITY	Gruppo Coin SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001020_CC_AIRB	81560012940 17C870346	11027526	100221000159			GRUPPO FINELCO SPA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001021_CC_AIRB	815600511 3BD166 99393	24907200	RM1117269		LTO IX Equity	GTECH S.p.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001022_CC_AIRB		15541251	1638878		4004268Z IM EQUITY	H3G S.P.A	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001023_CC_AIRB	8156009414FD99443B48	3201267	363550		HER IM EQUITY	HERA S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001024_CC_AIRB	815600D86992FDA7B908	1035363	149288		IMA IM EQUITY	I.M.A. INDUSTRIA MACCHINE AUTOMATICHE S.P.A. IN SIGLA IMA S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001025_CC_AIRB	815600A7D7C7A85F8B51	2733792	1168660262			I.R.C.A. S.P.A. INDUSTRIA RESISTENZE CORAZZATE E AFFINI	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001026_CC_AIRB	815600338 24BE3C7D28	3585262	1303501215			IMAP EXPORT S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001027_CC_AIRB	549300KTGKED5E25JR59				IND IM EQUITY	Indesit Co SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001028_CC_AIRB	213800M4YYCP6E8YUX94	2714789	2589327			IPLOM S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001029_CC_AIRB	8156001EBD3 3FD474E60	10431674	281364		IRE IM EQUITY	IREN S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001030_CC_AIRB	8156009D23D0FDC70C93	1007005	50		ITM IM Equity	Italcementi S.p.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001031_CC_AIRB	815600236A6B5AE5B406	2675425 4	167186			Linea Group Holding S.p.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001032_CC_AIRB	549300I1NMOBS4B1LT88			IT0001479374	LUX IM EQUITY	LUXOTTICA GROUP S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001033_CC_AIRB		7003703	481230266			MANGIAROTTI S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001034_CC_AIRB	8156002922DA01BE68971	3755075	152396		318478Z IM EQUITY	MARCEGAGLIA - S.P.A	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001035_CC_AIRB	815600C8D55034EB5379	3779273	64334			Marcolin SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001036_CC_AIRB	213800DJFN7NR7B97A50	552637	1264109		MS IM EQUITY	Mediaset S.p.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001038_CC_AIRB	8156003251D15DD92A023	4376875	4846130633			MOBY S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001039_CC_AIRB		1653085	110858		38934 22Z IM EQUITY	MONIER S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001040_CC_AIRB	8156003A100E8AB89697	6794759	1865640369			PANARIA GROUP INDUSTRIE CERAMICHE S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001041_CC_AIRB	8156001B9689098C002	23641842	5411110827			PB TANKERS S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001042_CC_AIRB	549300629 3RJBDQWJL92	5944540	169833		PMS IM EQUITY	PERMASTEELISA S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001043_CC_AIRB	8156000256C2431C2E92	4495509	134077		PIA IM Equity	Piaggio & C. S.p.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001044_CC_AIRB	8156000A0C9AFC1F2A709				PC IM Equity	Pirelli & Co SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001045_CC_AIRB	815600EDDBB07C9BDB90	15591777	2246400218			PODINI HOLDING S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001046_CC_AIRB	8156003 54DEDBD0BA991	3465665	842633		POST IM EQUITY	POSTE ITALIANE S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001047_CC_AIRB	8156000FBDA2DC5B7852	16232311	1343952		PRP GR EQUITY	PRADA S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001048_CC_AIRB	213800VHJ22UE2BRRZ48	3830970	706270410			PROFILGLASS S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001049_CC_AIRB		23687310	1777895		PRY IM EQUITY	PRYSMIAN S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001050_CC_AIRB	815600B9FC8D18A5D034	1058024	291350635			R.A.M.OIL RAFFINERIA MERIDIONALE OLII LUBRIFICANTI	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001051_CC_AIRB	8156008 6FA79BEDD6B94	13270817				RHIAG - INTER AUTO PARTS ITALIA S.P.A. O, IN FORMA ABBREVIATA, ALTERNA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001052_CC_AIRB		5012487	8850400154			SACAL - SOCIETA' ALLUMINIO CARISIO - S.P	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001053_CC_AIRB	8156 00AF08EE2EC2DE92	1035262	8924		226907Z IM EQUITY	SACMI COOPERATIVA MECCANICI IMOLA SOCIETA' COOPERATIVA IN BREVE SACMI IMOLA S.C.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001054_CC_AIRB	815600FC906D230A1420	16077541	86111		SFL IM Equity	Safilo SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001055_CC_AIRB	549300PHV8MBDHWB8X12	1086637	788744		SPM IM EQUITY	SAIPEM S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001056_CC_AIRB	549300UKR289DF4UXQ47	1013056	525502		SAL	SALINI IMPREGILO S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001057_CC_AIRB		6524595	3957900487			SAMMONTANA - S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001058_CC_AIRB	815600675520B82EB33	1246827	836320150			SAN CARLO GRUPPO ALIMENTARE S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001059_CC_AIRB	529900 5KJSU2AQUJUH84	1066932	49540		SRS IM EQUITY	SARAS S.P.A. O IN FORMA ESTESA SARAS S.P.A. - RAFFINERIE SARDE	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001060_CC_AIRB	815600D2FC31AF713B07	1012950	166476			SNAI SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001061_CC_AIRB	8156002278562044AF79	16067629	1633443		SRG IM Equity	SNAM SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001062_CC_AIRB	EOJCGSU14NX234BL7V57	14234253	1594238		2091Z IM EQUITY	SORGENIA S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001063_CC_AIRB	815600141CFE5F4C4325	19113128	1016401		447305Z IM EQUITY	STRADA DEI PARCHI SPA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001064_CC_AIRB	815600C3438977CBBE37	1038951	68670397			TAMPIERI FINANCIAL GROUP S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001065_CC_AIRB	8156002941 5DF1381583	1030384	195810262			TECNICA GROUP S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001066_CC_AIRB	815600AC5599D16D9A40	3335773	574643		MT IM EQUITY	TECNIMONT S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001067_CC_AIRB	549300W384M3RI3VXU42			IT0003497168	TIT IM EQUITY	TELECOM ITALIA S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001068_CC_AIRB	815600CD7323A82E5092	28935694	1763778		284732 8Z IM EQUITY	TENOVA S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001069_CC_AIRB		1037712	182850362			TERMOSANITARI CORRADINI - S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001070_CC_AIRB	8156009E94ED54DE7C31				TRN IM Equity	Terna Rete Elettrica Nazionale SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001071_CC_AIRB	549300IN56527SDGEI85	18659000	1019536		80698Z IM EQUITY	TIRRENO POWER S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001072_CC_AIRB	815600 3E86EBA167A868				094668 8D IM EQUITY	TotalErg SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001073_CC_AIRB	815600FE9E92D9D6C309	3554534	201271		TFI IM EQUITY	TREVI - FINANZIARIA INDUSTRIALE S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001074_CC_AIRB					421247 3Z IM EQUITY	UNIECO SOCIETA' COOPERATIVA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001075_CC_AIRB	815600B80 27C92F0DA07	4257672	1189360066			VIBAC S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001076_CC_AIRB	549300YSFQKM1C0X4E45	11321263	884361		WIND IM EQUITY	WIND TELECOMUNICAZIONI S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001077_CC_AIRB	549300DHPOF90OYYD780				5108 JT Equity	Bridgestone Corporation	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001078_CC_AIRB	549300IZYK3206QECG76				CAT SE Equity	Caterpillar Finance Corporation	JP	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001079_CC_AIRB	549300MIFE1VEW02GY83			JP3298600002		COSMO OIL COMPANY LTD	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001080_CC_AIRB	549300T6IPOCDWLKC615				6501 JT Equity	Hitachi, Ltd.	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001081_CC_AIRB	J48DJYXDTLHM30UMYI18				8001 JT Equity	Itochu Corporation	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001082_CC_AIRB	549300 4LQ0B4T7QPQV17				6301 JT Equity	Komatsu Ltd.	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001083_CC_AIRB	4P4N3ORD02UGQT1T1W12		0100-01-008776		8002 JT Equity	Marubeni Corporation	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001084_CC_AIRB	KVIPTY4PULAPGC1VVD26				8058 JP EQUITY	Mitsubishi Corp	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001085_CC_AIRB	549300 8VBQD43X8QCS14					Mitsui Life Insurance Company Limited	JP	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001086_CC_AIRB	5493000QYMPFRTEY4K28				6701 JT Equity	NEC Corporation	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001087_CC_AIRB					7201 JP EQUITY	Nissan Motor Co Ltd	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001088_CC_AIRB	549300 3IZYYYCDIO0R13				9984 JT Equity	SOFTBANK CORP.	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001089_CC_AIRB	549300 4SE3 3MRLPB1W98				2768 JP EQUITY	Sojitz Corp	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001090_CC_AIRB					6758 JP EQUITY	Sony Corp	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001091_CC_AIRB	V82KK8NH1P0JS71FJC05				8053 JP EQUITY	Sumitomo Corp	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001092_CC_AIRB	549300 74QUY8RD0UZM08					Suntory Holdings Limited	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001093_CC_AIRB	549300ZLMVP4X0OGR454				4502 JT Equity	Takeda Pharmaceutical Company Limited	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001094_CC_AIRB	549300LBHTST91VKHO68				6502 JT Equity	Toshiba Corporation	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001095_CC_AIRB	5493006W3QUS51MH6R84				TOM GY Equity	Toyota Motor Corporation	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001096_CC_AIRB					004020 KS Equity	Hyundai Steel Co	KR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001097_CC_AIRB					000270 KS Equity	Kia Motors Corp	KR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001098_CC_AIRB	549300MGHLPT1EFHGF84				2007 HK Equity	Country Garden Holdings Company Limited	KY	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001099_CC_AIRB	549300IHVJRWVT075523				3333 HK Equity	Evergrande Real Estate Group Limited	KY	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001100_CC_AIRB	5493003DTPH8AMMK4P51				NE UN Equity	Noble Corporation	KY	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001101_CC_AIRB	549300FNENFFSMO3GT38			XS0835890350	XPBR SQ Equity	Petrobras Global Finance B.V.	KY	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001102_CC_AIRB	213800S7DNJQX6LHTQ21		133818917			AB "Kauno grūdai"	LT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001103_CC_AIRB				LU1014539529		ALTICE	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001104_CC_AIRB	549300 3BU7PAH5RRM092				APAM NA EQUITY	Aperam SA	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001105_CC_AIRB	2EJLGUTUJ5 6JJ9SAL165				MT LX EQUITY	ArcelorMittal SA [AM]	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001106_CC_AIRB	549300GJ79DYFBBF5T83				0307096D LX EQUITY	Brandbrew S.A.	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001107_CC_AIRB	549300 7GVB12FDS5786		B0155849		CNHI UN Equity	CNH Industrial Finance Europe S.A.	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001108_CC_AIRB	549 3009 38QUWMPITJ642				COV US EQUITY	Covidien International Finance SA	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001109_CC_AIRB	529900W1S8TJDDH8YB29					Encevo S.A.	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001110_CC_AIRB			350807947	FR0000038259	ERF FP EQUITY	EUROFINS SCIENTIFIC SE	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001111_CC_AIRB	213800568PRHV2JR9650			XS0357281558	GSPBEX RR Equity	Gaz Capital S.A.	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001112_CC_AIRB	213800WHKNIC1JQQG433				8 GC GS Equity	Glencore Finance (Europe) S.A.	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001113_CC_AIRB	8XJ8KF8 5PBKK1TLMFN29					Intelsat Jackson Holdings S.A.	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001114_CC_AIRB	549300MBM5B61VCW5A23					International Automotive Components Group, S.A.	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001115_CC_AIRB	RUOKPID0PZ0UWJYU9J61				DE UN Equity	John Deere Bank S.A.	LU	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001116_CC_AIRB	529900XUC6PXMN6ABU42				TGH GY Equity	Logwin AG	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001117_CC_AIRB	549300CTHC1CP86P2G96				MICF PQ Equity	Millicom International Cellular S.A.	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001118_CC_AIRB					0755015D LX EQUITY	NH FINANCE SA	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001119_CC_AIRB	213800IUIRBFRNCYVR24				3900394Z LX Equity	Nizi International SA	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001120_CC_AIRB	549300VEJMMZCY6OBU06				PDSA NS Equity	Pacific Drilling S.A.	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001121_CC_AIRB	529900UUYBCBB7HMVI56					Phoenix PIB Dutch Finance B.V.	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001122_CC_AIRB	549300OZSHE4H5BFQA66					QUILVEST SA	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001123_CC_AIRB	5493000C8J3C3SZYS040				RTL BB Equity	RTL Group S.A.	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001124_CC_AIRB	549300 8JPA4HYMH1HX51				SESG FP EQUITY	SES SA	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001125_CC_AIRB	549300CJ7LW6QSGIL444					Swiss Re Europe S.A.	LU	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001126_CC_AIRB	529900BSBZ853DKUP675					TRAXYS SARL	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001127_CC_AIRB	549300R1G2CXWN6IV731					CEMEX S.A.B. de C.V.	MX	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001128_CC_AIRB	549300 8KEVFYPMGTXO33				KOFL MM Equity	Coca-Cola FEMSA, S.A.B. de C.V.	MX	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001129_CC_AIRB	549300 00XJLJ6C4T0PG82				GRUMAB MM Equity	GRUMA, S.A.B. de C.V.	MX	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001130_CC_AIRB	549300 0RIXURZEBFEV60				BIMBOA MM Equity	Grupo Bimbo, S.A.B. de C.V.	MX	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001131_CC_AIRB	549300QOAB2GJSFM0381				1234Z MM Equity	Grupo Petrotemex SA de CV	MX	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001132_CC_AIRB	549300CAZKPF4HKMPX17					PETROLEOS MEXICANOS	MX	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001133_CC_AIRB	549300FW3RGHPHT21D10				ALFAA MM Equity	Sigma Alimentos, S.A. de C.V.	MX	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001134_CC_AIRB	549300 0MY3DAIB0BP706		TNE940608H55	USP9084BAD03	ALFAA MM Equity	Tenedora Nemak, S.A. de C.V.	MX	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001135_CC_AIRB	549300EMP9DT6Q35HZ31			NL0000852564		AALBERTS INDUSTR	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001136_CC_AIRB	549300J93WR5DPG0P466		KVK 33232124		ABB SS Equity	ABB Capital B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001137_CC_AIRB	549300 7WHKI5H75YJ358		KVK 34215458		ABE SQ Equity	Abertis Infraestructuras Finance B.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001138_CC_AIRB	724500 7QUM11HIQV531		KVK 33235189			Achmea B.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001139_CC_AIRB	724500HKX3QVUQF9G08		KVK 28080300			Achmea Zorgverzekeringen N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001140_CC_AIRB	O4QK7KMMK83ITNTHUG69		KVK 27076669	NL0000303709	AGN NA Equity	AEGON N.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001142_CC_AIRB	724500XYIJUGXAA5QD70		KVK 09007809	NL0000009132	AKZA NA EQUITY	Akzo Nobel NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001143_CC_AIRB	724500XBZ9QOPTI11U82		KVK 34108286			Alliander N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001144_CC_AIRB	549300KYQ7B0H0K66406		KVK 33055009		AML LN Equity	Amlin Europe N.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001145_CC_AIRB	724500MCUU6QOFRFEA53		KVK 33256360 0000		792658Z PL EQUITY	AMORIM ENERGIA, BV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001146_CC_AIRB	7245000UZH70GO047N03			NL0006237562		ARCADIS	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001147_CC_AIRB	7245001122ND6ZFHX623		KVK 30037466	NL0000334118	ASM NA Equity	ASM International N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001148_CC_AIRB	724500Y6DUVHQD6OXN27		KVK 17085815	NL0006034001	ASML NA EQUITY	ASML HOLDING N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001149_CC_AIRB	7245004JOPUJ0OOWTU73		KVK 30031823			ASR Schadeverzekering N.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001150_CC_AIRB	724500XFMNHF1GFPYJ05		KVK 08125298		3324558Z NA Equity	BDR Thermea Group BV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001151_CC_AIRB	5299006ZHG3IXU0PNJ56		KvK 27106340 0000		1136Z NA EQUITY	BMW Finance N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001152_CC_AIRB				NL0000852580		BOSKALIS WEST MIN	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001153_CC_AIRB				NL0010776944		BRUNEL INTERNAT	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001154_CC_AIRB	529900AOH3NBA8PZFG65		KvK 32097651 0000		0533866D NA EQUITY	Celesio Finance BV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001155_CC_AIRB	549300WGC2HZ5J67V817				CNHI IM Equity	CNH Industrial NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001156_CC_AIRB	549300BXVNOCYQ83FU09		KVK 34154633		KO UN Equity	Coca-Cola HBC Finance B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001157_CC_AIRB				NL0000200384		CORELABORATORIES	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001158_CC_AIRB	549300UNTCLR21YKLL62		KVK 30073501	NL0000288967		Corio N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001159_CC_AIRB				NL0009294552		DELTA LLOYD	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001160_CC_AIRB	724500S75737K2SFDA03		KVK 22031457			Delta N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001161_CC_AIRB	213800N8X49KJRTNDM49		KVK 3419663		DGE FP Equity	Diageo Finance B.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001162_CC_AIRB	529900M7QSB704RUUT95		KVK 34182495		AIR FP Equity	Eads Finance B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001163_CC_AIRB	724500KRQECMCRGM1971		KVK 14026250			EBN B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001164_CC_AIRB	5299007L43AQDFOW5739		KvK 34121496 0000		1403Z NA EQUITY	EDP FINANCE BV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001165_CC_AIRB	724500R5IP6TFKTNRU48		KvK 24306393		2091Z NA Equity	Eneco Holding NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001166_CC_AIRB	549300XW2F91G4T4WC42		KVK 34149162		ENL GY Equity	ENEL Investment Holding B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001167_CC_AIRB	529900O11V8VJ3BUKR64		KVK 17115973		RWE GF Equity	Essent N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001168_CC_AIRB				NL0000288876		EUROCOMMERCIAL	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001169_CC_AIRB				NL0000352565		FUGRO	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001170_CC_AIRB	2138005FTXOJUBQ5J563		KVK 24243533		GAS SQ Equity	Gas Natural Fenosa Finance BV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001171_CC_AIRB	724500EJ2TDPAITRSJ55		KVK 02089290			GasTerra B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001172_CC_AIRB				NL0000400653		GEMALTO	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001173_CC_AIRB	549300L10EVYURBFIH66		KVK 55293980			Global Blue Acquisition B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001174_CC_AIRB	529900SNLFF5M6HJ1T36		KvK 33286563 0000		1004Z NA EQUITY	Haniel Finance B.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001175_CC_AIRB	724500K5PTPSST86UQ23		KVK 33011433	NL0000009165	HEIA NA Equity	Heineken NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001176_CC_AIRB	7245008C9KMJL9P2UJ77		KVK 34323653			Hyva Global B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001177_CC_AIRB	724500CR19MQGFWFBZ64		KvK 34217578 0000		0308206D NA EQUITY	ICL Finance BV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001178_CC_AIRB	TLLG0UTU6ZHOG003X735					Imperial Mobility Finance B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001179_CC_AIRB	549300501BZUR4138I72		KVK 27120438			ING Re (Netherlands) N.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001180_CC_AIRB			KVK 24311905		287242 3Z NA Equity	InterGen NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001181_CC_AIRB	724500C9GNBV20UYRX36		KVK 35000363	NL0010672325	AH NA Equity	Koninklijke Ahold NV [Royal Ahold NV]	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001182_CC_AIRB	724500V38C5KTDY5BS93		KVK 30058019	NL0000337319	BAMNB NA Equity	Koninklijke BAM NBM NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001183_CC_AIRB	724500SNT1MK246AHP04		KVK 14022069	NL0000009827	DSM NA EQUITY	Koninklijke DSM N.V	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001184_CC_AIRB	549300YO0JZHAL7FVP81		KVK 02045200	NL0000009082	KPN NA Equity	Koninklijke KPN NV [Royal KPN NV]	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001185_CC_AIRB	H1FJE8H61JGM1JSGM897		KVK 17001910	NL0000009538	PHIA NA Equity	Koninklijke Philips Electronics N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001186_CC_AIRB	724500HZ4BN317I12G68		KVK 06016321		KTC NA Equity	Koninklijke Ten Cate NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001187_CC_AIRB	724500UL634GFV1KYF10		KVK 24295332	NL0009432491	VPK NA Equity	Koninklijke Vopak NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001188_CC_AIRB	529900WQGOTJDYG9NP76		KVK 09151956		LXS GF Equity	Lanxess Finance B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001189_CC_AIRB	5H8RMHHYTWIP1RKLCE38		KvK 34115238 0000		2177Z NA EQUITY	Linde Finance B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001190_CC_AIRB	549300J6QSW38QNOJK61		KVK 57924562			LYB International Finance B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001191_CC_AIRB	BN6WCCZ8OVP3ITUUVN49		KVK 24473890		DLY GB Equity	LyondellBasell Industries N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001192_CC_AIRB	635400TMCKVEU87EJ582		KVK 24321697			METINVEST B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001193_CC_AIRB	529900PF6F1OHRZVU341		KvK 33178683 0000		1169Z NA EQUITY	Metro Finance B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001194_CC_AIRB	635400 7MKEEGGVUMXO83		KVK 34239108			New World Resources N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001195_CC_AIRB	724500RKMOD48AIWKD94		KvK 24307569 0000		3893886Z NA EQUITY	NIDERA B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001196_CC_AIRB	549300 62JS29A5N4GO82		KVK 34248449			Nielsen Holdings N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001197_CC_AIRB	724500GQV9YLNSWECU41		KVK 17179668			Nord Gold N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001198_CC_AIRB	724500TXS5HH3GY4UW42		KVK 30124358			NS Groep N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001199_CC_AIRB	5299000CMF80GY2U0U47		KVK 16074305	NL0010395208	NUO NA Equity	Nutreco Holding NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001200_CC_AIRB	724500HT4YW45B1Y7859		KVK 57585083			OAK Leaf B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001201_CC_AIRB	549300NCMRGIBJYUOE57			NL0010558797		OCI	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001202_CC_AIRB	724500IM9A059TQLBX63					OCI Nitrogen BV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001203_CC_AIRB	724500 53F5WRDY8CDZ66		KVK 24291478		OI US Equity	OI European Group B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001204_CC_AIRB	Q47A62EK6GMSID3Y8C39		KVK 17133742	XS0788529096	PCAR US Equity	PACCAR Financial Europe B.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001205_CC_AIRB	549300N522D3SS8MKV65		KvK 24320769 0000		3617372Z NA EQUITY	PETROBRAS NETHERLANDS BV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001206_CC_AIRB	549300VGHFJ58HE2B54		KVK 17008551		PHIA NA Equity	Philips Electronics NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001207_CC_AIRB	529900N9UJEHN9UPXN50					PHOENIX PIB FINANCE BV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001208_CC_AIRB	724500Q41FHN0P1GPC53		KVK 27168968	NL0009739416	TNT LI Equity	PostNL N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001209_CC_AIRB	549300 36WK3GMCN17Z57				QIA GY Equity	Qiagen NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001210_CC_AIRB	724500 9EAAUUQJ0U4T57		KVK 33216172	NL0000379121	RAND NA EQUITY	RANDSTAD HOLDING NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001211_CC_AIRB	549300XO8R7MPISUO753		KVK 33155037	NL0006144495		Reed Elsevier NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001212_CC_AIRB	549300 2YCY6HTK0OUR29		KVK 24251372	XS0202649934	REP GY Equity	Repsol International Finance B.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001213_CC_AIRB			KVK 34179503	GB00B03MM408	RDSA NA EQUITY	ROYAL DUTCH SHELL PLC	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001214_CC_AIRB	549300 2N51KZCVBDMS27		24114856	NL0006055329		ROYAL IMTECH NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001215_CC_AIRB	213800LBMMAIG1FQP389		KVK 14105351		SABIC AB Equity	SABIC Capital I B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001216_CC_AIRB				NL0000360618		SBM OFFSHORE	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001217_CC_AIRB	529900KEH8410ESH1483		KVK 53761790			Schaeffler Finance B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001218_CC_AIRB	724500DX7Q1A19SPY530		KVK 34166584			Schiphol Nederland B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001219_CC_AIRB	724500TBT3NI9SPNJ75					SHV Netherlands NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001220_CC_AIRB	TAFO772JB70PDRN5VS48		KvK 27092998 0000		1223Z NA EQUITY	Siemens Financieringsmaatschappij N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001221_CC_AIRB	724500E9ZG6JMH6E2114			NL0000817179		SLIGRO FOOD GROUP	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001222_CC_AIRB	724500ZTKJYJMWV1WJ82		KVK 34297413			SRLEV N.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001223_CC_AIRB	549300ZSSXOL85X3XC87		KVK 58623701			Syncreon Group B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001224_CC_AIRB	724500LTUWK3JQG63903		KVK 09083317			TenneT Holding B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001225_CC_AIRB	724500G22FOV7TYYJ34		KVK 06045666	NL0000852523	TWEKA NA EQUITY	TKH Group NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001226_CC_AIRB	724500978QL7NKMLTQ37		KVK 34210949			TMF Group Holding B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001227_CC_AIRB				NL0009739424		TNT EXPRESS	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001228_CC_AIRB	724500L44K67W7UW1C59					TomTom International B.V	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001229_CC_AIRB	724500OPA8GZSQUNSR96		KVK 33194984		TOM GY Equity	Toyota Motor Finance (Netherlands) B.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001230_CC_AIRB	PX7SUPU7HUNJBQ8BPI65		KVK 33236939		585233Z NA Equity	Trafigura Beheer BV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001231_CC_AIRB	549300TK7G7NZTVM1Z30		KVK 24051830	NL0000009355	UNA NA Equity	Unilever NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001232_CC_AIRB	549300IW6C5SRHJUK147					Vitol Holding BV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001234_CC_AIRB	549300FRXSUUW3M2Q281					WABCO Europe Holdings BV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001235_CC_AIRB	724500522D3ORUTUGW47		KVK 05078970		WAVIN NA Equity	Wavin NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001236_CC_AIRB	724500YRQCY3BD9RJZ92			NL0000289213		WERELDHAVE	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001237_CC_AIRB	724500TEM53J0U077B74		KVK 33202517	NL0000395903	WKL NA EQUITY	Wolters Kluwer N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001238_CC_AIRB	5JB3IE65ZU13TA0DGN10					Würth Finance International B.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001239_CC_AIRB				NL0006294290		ZIGGO	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001240_CC_AIRB					BWO NO Equity	BW Offshore Shipholding Ltd	NO	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001241_CC_AIRB	549300 4ZHCILEMZLBS85		003047727 7000 5			FERD AS	NO	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001242_CC_AIRB	549 3009F6KP3UMLPOY27		931 186744			ICA Norge AS	NO	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001243_CC_AIRB	549 300ZLJDXBXUNCY824		936 738540			National Oilwell Varco Norway AS	NO	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001244_CC_AIRB	549300N1SDN71ZZ8BO45				NHY NO Equity	Norsk Hydro ASA	NO	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001245_CC_AIRB	529900J8VSH14TP5VD23					ODFJELL SE	NO	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001246_CC_AIRB	213800T66DRTE6O6BV87		916 235291		PGS NO Equity	Petroleum Geo-Services ASA	NO	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001247_CC_AIRB	529900TH4OAW7WYG1777		987 059699			Statkraft AS	NO	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001248_CC_AIRB	OW6OFBNCKXC4US5C7523		923 609016		STL NO Equity	Statoil ASA	NO	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001249_CC_AIRB	R7NJHU48LTCIOB9BVU57				CNU NZ Equity	Chorus Limited	NZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001250_CC_AIRB	259400GYHYZPQ0HTMT82				CIE PW Equity	Ciech S.A.	PL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001251_CC_AIRB	259400A9BI23M3K1NK82				LTS PW EQUITY	GRUPA LOTOS S.A.	PL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001252_CC_AIRB	259400WT6MCX3V59XI09					Netia S.A.	PL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001253_CC_AIRB	259400TOMPUOLS65II22		10681		TPA1 GB Equity	ORANGE POLSKA SA	PL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001254_CC_AIRB	259400TGY6IYEP2EFW87		467426			POLKOMTEL SP. Z O.O.	PL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001255_CC_AIRB	259400VVMM70CQREJT74		28860		PKN PW Equity	Polski Koncern Naftowy ORLEN S.A. (PKN)	PL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001256_CC_AIRB	259400NAPDFBOTNCR154				TPE PW Equity	TAURON Polska Energia S.A.	PL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001257_CC_AIRB	Q1ECZWEVT6ZTFERCPG94			PLTLKPL00017	OPL PW EQUITY	TELEKOMUNIKACJA POLSKA SA	PL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001258_CC_AIRB	213800RQXBBZ6KSP1172		500 311390			AMORIM & IRMAOS SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001259_CC_AIRB	213800 2PLGLYW8EP7248					AMORIM HOLDING II SGPS SA	PT	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001260_CC_AIRB	213800V5Z38TLIRQW516		500 700834			ANA AEROPORTOS PORTUGAL SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001261_CC_AIRB			502 607920			AUCHAN PORTUGAL HIPERMERCADOS SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001262_CC_AIRB	549300I1KNBNPFKW7528		500 038015			AUTO SUECO LDA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001263_CC_AIRB	549300RU6UYW1UMYOP92		500 194670			BP PORTUGAL COMERCIO DE COMBUSTI VEIS LUBRIFICANTES SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001264_CC_AIRB				PTBRI0AM0000	BRI PL EQUITY	BRISA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001265_CC_AIRB	549300FREK460JJ7RG08		500060266			CELULOSE BEIRA INDUSTRIAL-CELBI SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001266_CC_AIRB	549300TF1SUYCFUO3840		503309362			COLEP PORTUGAL SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001267_CC_AIRB			507195515			CONTROLINVESTE SGPS SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001268_CC_AIRB	213800X28CMB8LAIT849		502557400			CPCD I COMP PORTUGUESA DIST PROD INFORMATICOS SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001269_CC_AIRB	549300RGQV4M16FESU23		500832234			CUF QUIMICOS INDUSTRIAS, SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001270_CC_AIRB	529900CLC3WDMGI9VH80			PTEDP0AM0009	EDP PL EQUITY	EDP - Energias de Portugal S.A.	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001271_CC_AIRB	529900LOXJVWGOH84656		503293695			EDP - GESTÃO DA PRODUÇÃO DE ENERGIA SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001272_CC_AIRB			504885367			ESPIRITO SANTO SAUDE SGPS SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001273_CC_AIRB	213800331 9Y7NM75FG53		504499777	PTGALI0E0009	GALP PL Equity	GALP ENERGIA SGPS, S.A.	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001274_CC_AIRB	213800Y3V72PI6W8KG10		511220448			GRUPO PESTANA - SGPS SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001275_CC_AIRB	259400A8SZP10GB51B19			PTJMT0AE0001	JMT PL EQUITY	J.MARTINS	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001276_CC_AIRB			500073880			LENA ENGENHARIA CONSTRUCOES SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001277_CC_AIRB	549300SNYKYW15R3UE62		502011475			MODELO CONTINENTE HIPERMERCADOS SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001278_CC_AIRB	549300TLPT6W9R3CLQ86		500197814			MOTA-ENGIL, ENGENHARIA E CONSTRUCAO S.A.	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001279_CC_AIRB	5493003NN4LXUF8JA244					Ocidental Companhia Portuguesa de Seguros de Vida, S.A.	PT	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001280_CC_AIRB	549300710D35BVUPC5942		502604751			OPTIMUS-COMUNICACOES S.A	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001281_CC_AIRB			507979265			OPWAY - SGPS, SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001282_CC_AIRB	213800ZWKG61JG7ZCF61		500697370			PETROLEOS PORTUGAL PETROGAL SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001283_CC_AIRB	259400DRC6WOXNVW8B57	500829993	500829993		90413Z PL EQUITY	PINGO DOCE-DISTRIBUIÇÃO ALIMENTAR S.A.	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001284_CC_AIRB	549300UNIB7M2AXUXS35			PTPTI0AM0006	PTC TQ EQUITY	Portucel S.A.	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001285_CC_AIRB	549300FR1FN48IGHR915			PTREL0AM0008	RENE PL Equity	REN-Redes Energeticas Nacionais, SGPS, S.A.	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001286_CC_AIRB			500246963			REPSOL PORTUGUESA SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001287_CC_AIRB	5493002X2CCY60HWCU94		500243590			SECIL COMP GERAL CALCIMENTO SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001288_CC_AIRB	549300PXZF74GVQM6867		500058580			SONAE INDUSTRIA PRODUCAO COM DER IVADOS DE MADEIRA SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001289_CC_AIRB	549300EZYIURQ5RGSE56		500278571			SOVENA OILSEEDS PORTUGAL, SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001290_CC_AIRB	549300KFJPELBPMQH079		500833532			SOVENA PORTUGAL CONSUMER GOODS SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001291_CC_AIRB	959800201400058132 90		505042037			SUMOL+COMPAL MARCAS SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001292_CC_AIRB			500097488			TEIXEIRA DUARTE ENGENHARIA E CONSTRUCOES SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001293_CC_AIRB	549300CNE5R74B3XKF57		505266202			UNICER BEBIDAS SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001294_CC_AIRB		503933139	503933139		3646175Z PL EQUITY	UNILEVER JERONIMO MARTINS, LDA.	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001295_CC_AIRB	213800IDK8UTYDSFOG74		502544180			VODAFONE PORTUGAL COMUNICACOES P ESSOAIS SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001296_CC_AIRB		500302200	500302200		0265472D PL EQUITY	ZAGOPE - CONSTRUÇÕES E ENGENHARIA S.A.	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001297_CC_AIRB	549300VOFQC1SPGTZM19		503039063			ZON TV CABO PORTUGAL SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001298_CC_AIRB	549300D3EIDZJB62TR20		21183		ORDS QD Equity	Ooredoo Q.S.C.	QA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001299_CC_AIRB	549300UKYDM618HEPU79				SNP RO EQUITY	OMV PETROM S.A.	RO	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001300_CC_AIRB	549300F8ZICJVUPIJ797		24297754			Rompetrol Group N.V. (The)	RO	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001301_CC_AIRB					GAZP RU Equity	Gazprom OAO	RU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001302_CC_AIRB					ROSN RU Equity	OJSC Oil Co Rosneft	RU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001303_CC_AIRB					TATN RU Equity	Tatneft OAO	RU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001304_CC_AIRB	549300 7RN7O98MYBX124					AKTIEBOLAG LINDEX	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001305_CC_AIRB	549300UCKT2UK88AG251			SE0000695876	ALFA SS EQUITY	Alfa Laval AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001306_CC_AIRB	549300YECS8HKCIMMB67			SE0000255648	ASSAB SS EQUITY	Assa Abloy AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001307_CC_AIRB	213800T8PC8Q4FYJZR07		556014 2720	SE0000122467	ATCO A SS EQUITY	Atlas Copco Aktiebolag	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001308_CC_AIRB	21 3800 2GW5WN1UYZAO32		556112569000 4			BILIA AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001309_CC_AIRB	549300YJUYJ9A24RXL71			SE0005906922	SE0005 9069 22 Corp	BILLERUDKORSNÄS AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001310_CC_AIRB	549300ZACGIQHBBMOD20		5560269549		BONN SS EQUITY	Bonnier Finans AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001311_CC_AIRB	213800SE6FV3UDEEY92		72317831			CAPIO AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001312_CC_AIRB	549300GU5OHTR1T5IY68			SE0005932225	SE0005932225 Corp	Castellum AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001313_CC_AIRB	549300HCT1WLHEXNLZ18					Dometic Holding AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001314_CC_AIRB	549300Y3HHZB1ZGFPJ93				ELUXA SS Equity	Electrolux AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001315_CC_AIRB	549300JNPI46XNH0PM97					Fabege AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001316_CC_AIRB	549300PZ4F570G3W735					GETINGE AB,	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001317_CC_AIRB	529900XKWB408ZZYBF68					GREEN CARGO AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001318_CC_AIRB	213800YUV362W4E1LP46					H & M Hennes & Mauritz GBC AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001319_CC_AIRB	549300J3BTSY61VHUR49		5560101155004			HALDEX AKTIEBOLAG	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001320_CC_AIRB	549300VOTS5OZ82UTG69			SE0005934320	SE0005934320 Corp	HEMSÖ FASTIGHETS AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001321_CC_AIRB	549300WJFW6ILN14TA80		5561904771	SE0000103699	HEXAB SS EQUITY	Hexagon AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001322_CC_AIRB	529900S0SH34S4F6QE68		5560013301	SE0000109290	HOLMB SS EQUITY	Holmen AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001323_CC_AIRB	549300GYQIIJ3UXB7655			SE0001662222	HUSQB SS EQUITY	HUSQVARNA AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001324_CC_AIRB	549300VEBQPHRZBKUX38		556013-8298	XS0795505402	INVEA SS Equity	Investor AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001325_CC_AIRB	529900X0UEM9DOM6FK12		5560452103	SE0000806994	JM SS EQUITY	JM AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001326_CC_AIRB	549300VD6SNN55N5V183					KORAB INTERNATIONAL AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001327_CC_AIRB	549300SOXRTBK0WSJN46		5565451217	SE0000549412	KLED SS EQUITY	Kungsleden AB	SE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001328_CC_AIRB	529900AB08F05L4HWU11					LANTMÄNNEN EK FÖR	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001329_CC_AIRB	213800NS2XXVRYS7WP40			SE0002683557	LOOMB SS EQUITY	Loomis AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001330_CC_AIRB	549300SNQNTHQLZQON04		5564272812	SE0000221723	MEDAA SS EQUITY	Meda AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001331_CC_AIRB	549300E8NDODRSX29339		5563099158	SE0000412371	MTGB SS EQUITY	MODERN TIMES GROUP MTG AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001332_CC_AIRB	213800WRGLW3CY4MHW53		5560345174004			NCC	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001333_CC_AIRB	549300KUJMRC9NW9 3S96					Nobina sverige AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001334_CC_AIRB	5493007VGEKBZGZ6PC69					NYNAS AB (PUBL)	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001335_CC_AIRB	549300ES84TRW7EWGU35					Perstorp Holding AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001336_CC_AIRB	549300S2D8BDH1 CKLJ47					PostNord AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001337_CC_AIRB	549300MHCMD8DCSBY41		5 5607 2697 7003 4			Preem	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001338_CC_AIRB	549300ZHO4JCQQI13M69		556036-0793	SE0000112385	SE0005 567088 Corp	SAAB AKTIEBOLAG	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001339_CC_AIRB	529900RZUAXN43LVZF54				SAND SS Equity	Sandvik AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001340_CC_AIRB	529900 1G94 UPTI8C7N54		5 566 577 416		0 3015 36D SS EQUITY	Sandvik Treasury AB	SE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001341_CC_AIRB	529900AE1FZNUH6EVS39			SE0003366871	SAS SS EQUITY	SAS AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001342_CC_AIRB	529900BZYSUQLQSPNR07		5 5608 40976	SE0000308280	SCVB SS EQUITY	Scania CV AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001343_CC_AIRB	635400TTYKE8EIWDS617				SECUB SS Equity	Securitas AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001344_CC_AIRB	5493004WOSC31U83UG49		5 561 063 834		SKAB SS EQUITY	Skanska Financial Services	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001345_CC_AIRB	549300MA1BZYJU87BW55		5 5603 39086	SE0000113250	SKAB SS EQUITY	Skanska Sverige AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001346_CC_AIRB	549300X6MQ0GG8BRY481					SKF sverige AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001347_CC_AIRB	549300 2FIVSWBLEV7P15					SÖDRA SKOGSÄGARNA EKONOMISK FÖRENING	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001348_CC_AIRB	529900329VS14ZIML164		5 560 163 429	SE0000171100	SSAB A SS EQUITY	SSAB AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001349_CC_AIRB	529900J0C48FH28HNQ19		5 563 1 37933	SE0000120669	SSAB A SS EQUITY	SSAB Emea AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001350_CC_AIRB	213800CWLTI7WZCC2R35		5 560 010 802		1081Z SS EQUITY	Stena AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001351_CC_AIRB	529900 5HSK597UX55629					SVEASKOG FÖRVALTNINGS AKTIEBOLAG	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001352_CC_AIRB	549300FW5JDRV1IJ0M67				SCAB SS Equity	Svenska Cellulosa AB [SCA]	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001353_CC_AIRB	529900ZERGNJBEQEX179		5 5679 7081 8000 4			SWEDAVIA AB SWEDAVIA EKONOMI	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001354_CC_AIRB	549300 5DU300 3SGUC166					SWEDISH HOSPITAL PARTNERS AB,	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001355_CC_AIRB	529900YVXCGNWAUYZG78			SE0000310336	SWMA SS EQUITY	Swedish Match AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001356_CC_AIRB	213800EKD193RVI9HL76		5564108917	SE0000314304	TEL2B SS EQUITY	Tele2 AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001357_CC_AIRB	549300W9JLPW15XIFM52		556016-0680	XS0435008726	ERICB SS Equity	Telefonaktiebolaget LM Ericsson	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001358_CC_AIRB	213800FSR9RNDUOTXO25				TLSN SS Equity	TeliaSonera AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001359_CC_AIRB	549300L6LU5JO4P7HQ305					THULE HOLDING AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001360_CC_AIRB	213800XY16PAWG2PAD14				TRELB SS Equity	Trelleborg AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001361_CC_AIRB	549300TLNZSEWN5KTV42			SE0005769270	SE0005769270 Corp	Vasakronan	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001362_CC_AIRB	549300T5RZ1HA5HZ3109				VATT SS Equity	Vattenfall AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001363_CC_AIRB	549300HGV012CNC8JD22			SE0000115420	VOLVB SS EQUITY	Volvo AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001364_CC_AIRB	549300I83GODGIBHODQ153		189744			Global A&T Electronics Ltd.	SG	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001365_CC_AIRB	33D7DTWH8BNIUWE0IF81				OLAM SP Equity	Olam International Ltd	SG	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001366_CC_AIRB					753698Z SK EQUITY	Volkswagen Slovakia A.S.	SK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001367_CC_AIRB	549300QOGMPTKB6W7G56		1,07544E+11	USY7154BY95	PTT TB Equity	PTT Public Company Limited	TH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001368_CC_AIRB	8RS0AKOLN9870 42F2V04				NXWA GF Equity	21st Century Fox America, Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001369_CC_AIRB	LUZQVYP4VS22CLWDAR65			US88579YAF88	MMM SE Equity	3M Company	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001370_CC_AIRB	HQD377W2YR662HK5JX27		IL0814220		ABT US Equity	Abbott Laboratories	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001371_CC_AIRB	FR5LCKFTG8054YNNRU85		DE5126809		4AB GF Equity	AbbVie Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001372_CC_AIRB	549300T0GJTEK811VI53				WPI US EQUITY	Actavis, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001373_CC_AIRB	549300QKBENKLBXQ8968		PA7 24325		AET US Equity	Aetna Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001374_CC_AIRB	LYOM0B2GCF1JWXK5ZG04				AGCO UN Equity	AGCO Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001375_CC_AIRB	QUIX8Y7A2WP0XRMW7G29				A UN Equity	Agilent Technologies, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001376_CC_AIRB	9PO87UV78U1JHLR68X04				8685 JT Equity	AIG Financial Products Corp.	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001377_CC_AIRB	7QEON6Y1RL5XR3R1W237				APD US Equity	Air Products & Chemicals Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001378_CC_AIRB	ABPN11VOHLHX6QR7XQ48				AA US Equity	Alcoa Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001379_CC_AIRB	XSGZFLO9YTNO9VCQV219				MO US Equity	Altria Group Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001380_CC_AIRB	ZXTILKJKG63JELOEG630		DE2620453		AMZN US Equity	Amazon.com, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001381_CC_AIRB	IWUQB36BXD6OWD6X4T14		DE0332421		AAL UW Equity	American Airlines, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001382_CC_AIRB	B6Q2VFHD1797Q7NZ3E43		CAC0951492		7267 JT Equity	American Honda Finance Corporation	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001383_CC_AIRB	549300 6ORUSIL88JOE18				AMT US Equity	American Tower Corp [ex- American Tower System]	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001384_CC_AIRB	549300D3L3G0R4U4VT04				APH US Equity	Amphenol Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001385_CC_AIRB	B78FQ7XBQFLP4AYJ6F79				APC US Equity	Anadarko Petroleum Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001386_CC_AIRB	72ZZ1XRHOOU9P9X16K08				APA US Equity	Apache Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001387_CC_AIRB	HWUPKR0MPOU8FGXBT394		CAC0806592		AAPL US Equity	Apple Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001388_CC_AIRB	42YMHYH0XMHJEXDUB065					ARAMARK Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001389_CC_AIRB	W47HVZ7Q6FXL86RELH91		DE0717711		ACI US Equity	Arch Coal, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001390_CC_AIRB	549300LO13MQ9HYSTR83		DE0152524		ADM US Equity	Archer-Daniels-Midland Company	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001391_CC_AIRB	0C0SZC7H22UW12NA3R46				ARRS UW Equity	Arris Group, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001392_CC_AIRB	549300YNNLBXT8N8R512		NYCARREUS		ARW US Equity	Arrow Electronics, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001393_CC_AIRB	6O4MRU8C1MS0K34UQF79		KY0580261		ASH US Equity	Ashland Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001394_CC_AIRB	549300Z40J86GGSTL398		DE2018584		T* MM Equity	AT&T Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001395_CC_AIRB	QVLWEGTD2S8GJMO8D383				ATO US Equity	Atmos Energy Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001396_CC_AIRB	HGBOLILQXWER4SAL2I23				ADP US Equity	Automatic Data Processing	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001397_CC_AIRB	GA3JGKJ41LJKXDN23E90					Autozone Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001398_CC_AIRB	XN8R4HH1TVC1XOC15P21				CAR US EQUITY	Avis Budget Car Rental LLC	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001399_CC_AIRB	XJI53DCPL7QABOWK4Z75		NYCAVNTUS		AVT US Equity	Avnet, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001400_CC_AIRB	549300 7RY69UEB1F1B45				AVP US Equity	Avon Products, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001401_CC_AIRB	MF62XBVMNYTYMC18DL76		DE2416636		BA/ LN Equity	BAE Systems Holdings Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001402_CC_AIRB					BHI US EQUITY	Baker Hughes Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001403_CC_AIRB	EWRDABCN7XBHM37LJA98		DE2072335			Beam Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001404_CC_AIRB	HL5XPTVRV0O8TUN5LL90		MN1K-1056		BBY US Equity	Best Buy Co., Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001405_CC_AIRB	KK5MZM9D1XLXZL9DZL15		DE2322568		BMW HB Equity	BMW US Capital, LLC	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001406_CC_AIRB	549300DSFX2IE88NSX47				BWA US Equity	BorgWarner Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001407_CC_AIRB	Y6ZDD9FP4P8JSSJMW954		DE0874815		BSX UN Equity	Boston Scientific Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001408_CC_AIRB	549300GMUCJ08527GQ81		IN18 2869-107		BP/ LN Equity	BP Corporation North America Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001409_CC_AIRB	549 300YYMNSW7KWZH127				BP/ LN Equity	BP Products North America Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001410_CC_AIRB	HLYYNH7UQUORYSJQCN42				BMY US EQUITY	Bristol Myers Squibb Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001411_CC_AIRB	5493007M0RIN8HY3MM77				BG US Equity	Bunge Limited	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001412_CC_AIRB	Y7ET3D9SDOFUZ515FE28		DE0799956		CA US Equity	CA, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001413_CC_AIRB	43R4VPJBXTU2O15HEF41					Calpine Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001414_CC_AIRB	549300 7JDSMX8Z5ZI902				CPB US Equity	Campbell Soup Company	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001415_CC_AIRB	CCU46N3GJMF4OK4N7U60		OH5 3561 3		CAH US Equity	Cardinal Health, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001416_CC_AIRB	QXZYQNMR4JZ5RIRN4T31				309 1Z US Equity	Cargill Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001417_CC_AIRB	EDBQKYOPJUCJKLOJDE72		DE0921323		CAT SE Equity	Caterpillar Financial Services Corporation	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001418_CC_AIRB	WRJR7GS4GTRECRRTVX92				CAT US EQUITY	Caterpillar Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001419_CC_AIRB	5KYC8KF17ROCY24M3H09		DE2106821		C5 5 GM Equity	CBS Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001420_CC_AIRB	CD30XVRLT4QO00B1C706		DE3780476		CE UN Equity	Celanese US Holdings LLC	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001421_CC_AIRB	4SIHMF0MOSTTL8CD0X64				CELG US Equity	Celgene Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001422_CC_AIRB	21TPXMRRHFKOBHDC8J74					CenterPoint Energy Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001423_CC_AIRB	8E6NF1YAL0WT6CWXXV93				CSCO US EQUITY	Cisco Systems Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001424_CC_AIRB	549300IA9XFBAGNIBW29					CMS Energy Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001425_CC_AIRB	B0QU0GIVGFFMCOP5RJ72		DE4789658		CKK GB Equity	Coca-Cola Enterprises, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001426_CC_AIRB	2V9V7M0RUQG9M2J4IC47					Colfax Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001427_CC_AIRB	YMEGZFW4SBUSS5BQXF88		DE0156313		CL US Equity	Colgate-Palmolive Company	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001428_CC_AIRB	51M0QTTNCGUN7KFCFZ59		PA3039985		CTP GB Equity	Comcast Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001429_CC_AIRB	549300OQS2LO07ZJ7N73		DE0406521		CMC US Equity	Commercial Metals Company	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001430_CC_AIRB	611 3F6JQLWIUGTBN1L36				CSC US equity	Computer Sciences Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001431_CC_AIRB	549 30035UDEIH090K650		DE0818944		CAG US Equity	ConAgra Foods, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001432_CC_AIRB	SYHS7HRDXLL4I0IQ8776				CXO US EQUITY	Concho Resources Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001433_CC_AIRB	6VJJ5GQWIRDQ06DUXG89		DE0064324		COP US Equity	ConocoPhillips Company	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001434_CC_AIRB	549300JK3KH8PWM3B226		DE2277631		CNX UN Equity	CONSOL Energy Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001435_CC_AIRB	29DX7H14B9S6O3FD6V18				CTO GM Equity	Costco Wholesale Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001436_CC_AIRB	549300BO9IWPF3S48F93				COTY US EQUITY	Coty Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001437_CC_AIRB	TVRMNZKRGA8LPW6XPG60					Cox Enterprises Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001438_CC_AIRB	RPPGGRL1J75WGF2DFO04		PA3337938		CCK US Equity	Crown Americas LLC	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001439_CC_AIRB	ZUNI8PYC725B6H8JU438		IN1940620043		CMI UN Equity	Cummins Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001440_CC_AIRB	S4BKK9OTCEWQ3YHPFM11				DHR US EQUITY	Danaher Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001441_CC_AIRB	PWFTNG3E0Y73OXWDH088				DE US EQUITY	Deere & Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001442_CC_AIRB	3E70L4WYANTIWWIPHC81				DELL US EQUITY	Dell Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001443_CC_AIRB	Q2CCMS6R0AS67HJMBN42				DAL US EQUITY	Delta Air Lines Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001444_CC_AIRB	549300423488KR3ZPN35		DE2155705		DVN US Equity	Devon Energy Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001445_CC_AIRB	F14FQJ2EEHW5VPYUHL14				DO US Equity	Diamond Offshore Drilling, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001446_CC_AIRB	549300ZJUGYT5725XB67		DE3535468		DTV TQ Equity	DIRECTV Holdings LLC	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001447_CC_AIRB	ILUL7B6Z54MRYCF6H308				D US EQUITY	Dominion Resources Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001448_CC_AIRB	549300FMC2ALGA7N9E80		DE041 2823		DOV UN Equity	Dover Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001449_CC_AIRB	ZQUIP1CSZO8LXRBSOU78				DOW US EQUITY	Dow Chemical Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001450_CC_AIRB	549300IX8SD6XXD71178				DTE US EQUITY	DTE Energy Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001451_CC_AIRB	FDPVHDGJ11QZFK9KH630		DE234 5566		EMN UN Equity	Eastman Chemical Company	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001452_CC_AIRB	0NZWDMRCE180888QQE14				ETN US EQUITY	Eaton Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001453_CC_AIRB	OML71K8X303XQONU6T67		DE287 1352		EBAY US Equity	eBay Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001454_CC_AIRB	FRDRIPF3EKNDJ2CQJL29				LLY US EQUITY	Eli Lilly & Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001455_CC_AIRB	FGLT0EWZSUIRRITFOA30				EMR UN Equity	Emerson Electric Co.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001456_CC_AIRB	GHPPUH0OZ5JLGJXWCO16				ESV UN Equity	ENSCO International Incorporated	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001457_CC_AIRB	4XM3TW50JUL5LG8BNC79				ETR US EQUITY	Entergy Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001458_CC_AIRB	549300EVUN2BTLJ3GT74		DE291 1438		EQIX US Equity	Equinix, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001459_CC_AIRB	549300RO2XES74KQGG63				XLS US EQUITY	Exelis Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001460_CC_AIRB	3SOUA6IRML7435B56G12				EXC US EQUITY	Exelon Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001461_CC_AIRB	C17MUJI4USF3V0NJ1H64		WA60197 5803		EXPE UW Equity	Expedia, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001462_CC_AIRB	J3WHBG0MTS7O8ZVMDC91		NJ379 3794 100		XOM US Equity	Exxon Mobil Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001463_CC_AIRB	549300E707U7WNPZN687				FDX US EQUITY	FedEx Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001464_CC_AIRB	6WQI0GK1PRJVBA061U48		GA011 0597		FIS UN Equity	Fidelity National Information Services, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001465_CC_AIRB	549300NPYMLM4NHTOF27					First Solar Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001466_CC_AIRB	549300SVYJ5666PQJH88		OH953 140		FE US Equity	FirstEnergy Corp.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001467_CC_AIRB	6Y0GK87T6V7NJKZJVM41		NYCDRRCUS		FLS US Equity	Flowserve Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001468_CC_AIRB	CQ7WZ4NOFWT7FAE6Q943				FLR US EQUITY	Fluor Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001469_CC_AIRB	CKDHZ2X64EBQCSP7013				FMC US Equity	FMC Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001470_CC_AIRB	EMQFUEY7DV1MVNKAUT87		DE331 5658		FTI US Equity	FMC Technologies, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001471_CC_AIRB	2O5O5OYHG0MQM4VUIC57				F US EQUITY	Ford Motor Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001472_CC_AIRB	2MNR4Q42DBL85U7RD221					Forest Oil Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001473_CC_AIRB	A0WMBJD47C49E2JJOM88		DE4594648		FRE GY Equity	Fresenius US Finance I Inc.	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001474_CC_AIRB	549300FNRIXIL156M704				0196414D US EQUITY	Gavilon LLC	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001475_CC_AIRB	9C1X8XOOTYY2FNYTVH06				GD US EQUITY	General Dynamics Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001476_CC_AIRB	3C7474T6CDKPR9K6YT90		NYCGECYUS		GNE FP Equity	General Electric Company	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001477_CC_AIRB	2TGYMUGI08PO8X8L6150				GIS US Equity	General Mills, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001478_CC_AIRB	549300PDWRZX0BR28B12		DE4717789		GM UN Equity	General Motors Holdings LLC	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001479_CC_AIRB	L2EVHWFHVAQK72TMH265		DE4275413			Georgia-Pacific LLC	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001480_CC_AIRB	549300ZBI0S2ZQUY3437				GT US EQUITY	Goodyear Tire & Rubber Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001481_CC_AIRB	7ZW8QJWVPR4P1J1KQY45				GOOG US EQUITY	Google Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001482_CC_AIRB	ENYF8GB5SMQZ25S06U51		DE2681775		HAL UN Equity	Halliburton Company	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001483_CC_AIRB	KAO98FK89NPNNPQGUZ43		DE0497602		HSC US Equity	Harsco Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001484_CC_AIRB	549300NUB6D2R1ITYR45				HAS US Equity	Hasbro, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001485_CC_AIRB	549300PD0C69OJ0NLB27				7664817Z US EQUITY	Hertz Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001486_CC_AIRB	UASVRYNXNK17ULIGK870		DE0097017		AHC GB Equity	Hess Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001487_CC_AIRB	WHKXQACZ14C5XRO8LW03				HPQ US EQUITY	Hewlett-Packard Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001488_CC_AIRB	549300 3STKEZ2S0RNU91				HNZ US EQUITY	HJ Heinz Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001489_CC_AIRB	ISRPG12PN4EIEOEMW547		DE2061772		HON UN Equity	Honeywell International Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001490_CC_AIRB	KNX4USFCNGPY45LOCE31				4335 HK Equity	Intel Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001491_CC_AIRB	VGRQXHF3J8VDLUA7XE92				IBM US EQUITY	International Business Machines (IBM Corp)	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001492_CC_AIRB	F9HV8ZL85LRIQ6D60098		NVC7491-1980		IGT UN Equity	International Game Technology	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001493_CC_AIRB	824LMFJDH41EY779Q875				IP US EQUITY	International Paper Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001494_CC_AIRB	549300I8JO5VWTRC333					Interpublic Group of Cos	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001495_CC_AIRB	24F61SZD18II61CG6541					Itron Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001496_CC_AIRB	YB2O5TUONPB3W1X7WJ88				ITT US EQUITY	ITT Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001497_CC_AIRB	KD833U13JEIGETBW2749				JAH US EQUITY	Jarden Corp (fka Alltrista Corp)	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001498_CC_AIRB	549300XR6O4ACB0KLV08					JFB Firth Rixson, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001499_CC_AIRB	E0KSF7PFQ210NWI8Z391				DE UN Equity	John Deere Capital Corporation	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001500_CC_AIRB	549300GDCFPGEF6X2043		NJ5106301000		JNJ GQ Equity	Johnson & Johnson	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001501_CC_AIRB	3LB2NG8VUUL5CV2NO430				JCI US EQUITY	Johnson Controls Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001502_CC_AIRB	LONOZNOJY1IBXOHXWDB86				K US EQUITY	Kellogg Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001503_CC_AIRB	AGX0G2MXE54NFNNICD28				KU1 US EQUITY	Kentucky Utilities Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001504_CC_AIRB	MP3J6QPYPGN75NVW2S34				KMB UN Equity	Kimberly-Clark Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001505_CC_AIRB	549300PDHUGWPWGOT525		DE2301470			Kinder Morgan Energy Partners, L.P.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001506_CC_AIRB	549300S158BXZWGOX572				3097Z US EQUITY	Koch Industries Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001507_CC_AIRB	549300JF6LPRTRJ0FH50				KSS UN Equity	Kohl's Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001508_CC_AIRB	V1BYR0MM295ZFWYYS367				KRFT US EQUITY	Kraft Foods Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001509_CC_AIRB	GR3KVMWVCR54YWQNXU90		DE0933796		LTD GF Equity	L Brands, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001510_CC_AIRB					LINE US EQUITY	Linn Energy LLC	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001511_CC_AIRB	5493007B9BM9ZXJJNO78		DE4009151		LYV UN Equity	Live Nation Entertainment, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001512_CC_AIRB	DPRBOZP0K5RM2YE8UU08				LMT US EQUITY	Lockheed Martin Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001513_CC_AIRB	WAFCR4OKGSC504WU31E95		NC0087443		LOW UN Equity	Lowe's Companies, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001514_CC_AIRB	2RTSLGQ89VMY18RHX631					Manitowoc Co Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001515_CC_AIRB	1FRVQX2CRLGC1XLP5727		DE3395371		MRO US Equity	Marathon Oil Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001516_CC_AIRB	3BNYRYQHD39K4LCKQF12		DE4750998		MPC UN Equity	Marathon Petroleum Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001517_CC_AIRB	225YDZ14ZO8E1TXUSU86		DE2798413		MAR US Equity	Marriott International, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001518_CC_AIRB	549300731HKEO6GZBS503				4614Z US EQUITY	Mars Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001519_CC_AIRB	549300XMP3KDCKJXIU47		DE0706226		MMC UN Equity	Marsh & McLennan Companies, Inc.	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001520_CC_AIRB	5GCSNMQXHEYA1JO8QN11		DE0585027		MAS US Equity	Masco Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001521_CC_AIRB	AR5L2ODV9HN37376R084		DE3390142		MA US Equity	MasterCard Incorporated	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001522_CC_AIRB	549300VELLG24KHTJ564		DE0673809		MAT US Equity	Mattel, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001523_CC_AIRB	UE21360O97NLB5BYP9H04				MCD US EQUITY	McDonald's Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001524_CC_AIRB	549300WZWOM80UCFSF54		DE2417015		MCK US Equity	McKesson Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001525_CC_AIRB	4DL8C98Z5G5IXZLH3578				MWV US Equity	MeadWestvaco Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001526_CC_AIRB	D56MRZY2INAN94ZONZ37				MDT US EQUITY	Medtronic Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001527_CC_AIRB	4YV9Y5M850BRK1RP0397				MRK US EQUITY	Merck & Co Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001528_CC_AIRB	INR2EJN1ERAN0W5ZP974		WA60041485		MSF NA Equity	Microsoft Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001529_CC_AIRB	549300731BBH6ZCBE225				TAP US EQUITY	Molson Coors Brewing Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001530_CC_AIRB	549300DV9GIB88LZ5P30		VA05501796		KTF GF Equity	Mondelez International, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001531_CC_AIRB	NONUZEX43GHIPSVDD938		DE3174788		MON US Equity	Monsanto Company	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001532_CC_AIRB	65552MUG6KGJVEBSEC55		DE0789650		MTLA GF Equity	Motorola Solutions, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001533_CC_AIRB	MOM4570XTJ5YYX7JKH83		DE2977161		NGJ LN Equity	National Grid USA	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001534_CC_AIRB	549300VSP3RIX7FGDZ51				NEM US EQUITY	Newmont Mining Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001535_CC_AIRB	UMI46YPGBLUE4VGNNT48				NEE UN Equity	NextEra Energy Capital Holdings, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001536_CC_AIRB	549300Z2ZSKKGUE3JI47				NKE US EQUITY	Nike Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001537_CC_AIRB	ZHUWIE4VK4MIYES0UG62		IN2000033100151		NI UN Equity	NiSource Finance Corp.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001538_CC_AIRB	7D6DJU2QXTUJRFNNJA49		CAC1059173		7201 JT Equity	Nissan Motor Acceptance Corporation	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001539_CC_AIRB	02VFQXG2D1LR5ZH3K186				NBL UN Equity	Noble Energy, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001540_CC_AIRB	549300S3IZB5P35KNV16		WA17807138		JWN US Equity	Nordstrom, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001541_CC_AIRB	RJMU48P07456QXSO0R61				NOC US EQUITY	Northrop Grumman Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001542_CC_AIRB	6B6FQLPMMKB14LX6NY57					Novelis Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001543_CC_AIRB	549300GGJCRSI2TIEJ46				NUE UN Equity	Nucor Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001544_CC_AIRB	IM7X0T3ECQW4C1T7ON55				OXY US EQUITY	Occidental Petroleum	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001545_CC_AIRB	52990006VBKYFQMQJX90		KvK 34311273 0000		OILT UD EQUITY	Oiltanking Finance B.V.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001546_CC_AIRB	HKUPACFHSSASQK8HLS17				OMC US EQUITY	Omnicom Group	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001547_CC_AIRB	1Z4GXXU7ZHVWFCD8TV52		DE2457805		ORCL* MM Equity	Oracle Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001548_CC_AIRB	549300TOPQ8NG4HGVK16					Owens Corning	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001549_CC_AIRB	PH3S12DWZBHHQKVYZ297		WA17700507 7		PCAR US Equity	PACCAR Financial Corp.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001550_CC_AIRB	KDTEY8BWE4866IKZ3CC07				PCAR US EQUITY	Paccar Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001551_CC_AIRB	SGY07Y7FNYBNLM6Z1M11		OR085297-86		BRK/A US Equity	PacifiCorp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001552_CC_AIRB	549300 2CONDB4N2HKI23				PH US EQUITY	Parker Hannifin Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001553_CC_AIRB	EJCO2581LNNVSKAR2JX59		DE2864939		BTU US Equity	Peabody Energy Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001554_CC_AIRB	FJSUNZKFNQ5YPJ5OT455		NC0198463		PEP SE Equity	PepsiCo, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001555_CC_AIRB	765LHXWGK1KXCLTFYQ30				PFE US EQUITY	Pfizer Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001556_CC_AIRB	8YQ2GSDWYZXO2EDN3511					PG&E Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001557_CC_AIRB	HL3H1H2BGXWVG3BSWR90		VA0670281-5		PM1 SE Equity	Philip Morris International Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001558_CC_AIRB	TWSEY0NEDUDCKS27AH81					Pinnacle West Capital Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001559_CC_AIRB	549300N2O26NW4ST6W55		DE0101728		PBI US Equity	Pitney Bowes Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001560_CC_AIRB	5MRSWZYSSE4064ED3F25					Plains Exploration & Production Co LP	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001561_CC_AIRB	549300BKPEP01R3V6C59		PA284424		PPG UN Equity	PPG Industries, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001562_CC_AIRB	ZU69GUVJQGZ6Z1UOOO79				PX US EQUITY	Praxair Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001563_CC_AIRB	6S3X7J22E861RNTJSA74				3252Z US EQUITY	President & Fellows of Harvard College	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001564_CC_AIRB	2572IBTT8CCZW6AU4141				PG US EQUITY	Procter & Gamble Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001565_CC_AIRB	5PRBRS5FEH7NREC8OR45		NJ0100802453		PRU US Equity	Prudential Financial, Inc.	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001566_CC_AIRB	PUSS41EMO3E6XXNV3U28				PEG US EQUITY	Public Service Enterprise Group Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001567_CC_AIRB	123WA1MHY1GZXG2YDL90				PVH UN Equity	PVH Corp.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001568_CC_AIRB	8MCWUBXQ0WE04KMXBX50		DE2249088		DGX UN Equity	Quest Diagnostics Incorporated	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001569_CC_AIRB	HO1QNWM0IXBZ0QSMMO20				RL UN Equity	Ralph Lauren Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001570_CC_AIRB	YR6K3WJN0KKLUPZSNL57		DE0472015		RTN US Equity	Raytheon Company	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001571_CC_AIRB	NKNQHM6BLECKVOQP7O46				RSG US EQUITY	Republic Services Group	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001572_CC_AIRB	PQQ60KVT5SJX0ETQT497				RKT US Equity	Rock-Tenn Company	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001573_CC_AIRB	VH3R4HHBH1H12O0EXZJ88				ROK US Equity	Rockwell Automation, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001574_CC_AIRB	549300LJXD867XMVE759				ROP UN Equity	Roper Industries, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001575_CC_AIRB	K2NEH8QNVW44JIWK7Z55		C-38863		RCL NO Equity	Royal Caribbean Cruises Ltd.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001576_CC_AIRB	549300TJCKW4BRXPJ474				RPM US Equity	RPM International Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001577_CC_AIRB	549300VXRTBPBK07QT94				039829Z US EQUITY	Ruby Pipeline LLC	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001578_CC_AIRB	ZXJ6Y2OSPZXIVGRILD15		FL590739250		R US Equity	Ryder System, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001579_CC_AIRB	549300NKZ6VCN5P3K723		DE2096948		SWY US Equity	Safeway Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001580_CC_AIRB	RLTHESQ0RNFQJWPBJN60		DE2258732		SGMS UW Equity	Scientific Games International, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001581_CC_AIRB	Q0M0CZB4YN6JZ65WX109				SEE US EQUITY	Sealed Air Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001582_CC_AIRB	PBBKGKLRK5S5C0Y4T545		CAC1991515		SRE US Equity	Sempra Energy	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001583_CC_AIRB	KAF673KJXD92C8KSLU49				SLGN US EQUITY	Silgan Holdings Inc [fka Silgan Corp]	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001584_CC_AIRB	MR92GTD0MJTTTTQDVG45		DE2360269			Simon Property Group, L.P.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001585_CC_AIRB	HHWAT5TDOYZMM26KKQ73				SNA US Equity	Snap-on Incorporated	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001586_CC_AIRB	549300FC3G3YU2FBZD92					Southern Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001587_CC_AIRB	EFWMP121W54QV9MGOP87		DE4116263		SWN US Equity	Southwestern Energy Company	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001588_CC_AIRB	P761FC0CPOG2418JE10				SPW US Equity	SPX Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001589_CC_AIRB	549300DJ09SMTO561131				SWK US Equity	Stanley Black & Decker, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001590_CC_AIRB	XQM2JJNI1UL7642TU573				SPLS US Equity	Staples, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001591_CC_AIRB	549300Z F0SC4JTBU5137		MI148492		SYK US Equity	Stryker Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001592_CC_AIRB	549300TXO07O764WUH65				SPWR US EQUITY	Sunpower Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001593_CC_AIRB	YF6ZV0M6AU4FY94MK914				SYMC US Equity	Symantec Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001594_CC_AIRB	5RGWIFLMGH3YS7KW1652				SYY US Equity	Sysco Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001595_CC_AIRB	8WDDFXB5T1Z6J0XC1L66				TGT US Equity	Target Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001596_CC_AIRB	6HL0C5LCIE4TN8UZHL06		DE2980513		TRP UN Equity	TC PipeLines, LP	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001597_CC_AIRB	UUL85LWXB4NGSWWXIQ25				TFX US Equity	Teleflex Incorporated	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001598_CC_AIRB	YAWJZJYEQ7M1SYMOS462		DE2106001		TEX UN Equity	Terex Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001599_CC_AIRB	CMTK1YBYNLPLIS3QUJ53				TSO US EQUITY	Tesoro Petroleum	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001600_CC_AIRB	549300VFZ8XJ9NUPU221					The Estee Lauder Companies	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001601_CC_AIRB	HCHV7422L5HDJZCRFL38		DE0558016		TMO US Equity	Thermo Fisher Scientific Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001602_CC_AIRB	KNG3XRAA0RHN9H62OK76				TWX US EQUITY	Time Warner Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001603_CC_AIRB	B0135ML1PFXZSE70ASS73				TKR US EQUITY	Timken Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001604_CC_AIRB	549300V2JRLO5DIFGE82		DE3058821		DTE GF Equity	T-Mobile USA, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001605_CC_AIRB	R1JB4KXN77XFCXOQKV49		DE7324254		TRN US Equity	Trinity Industries, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001606_CC_AIRB	3NWOXBHJSQCX0SM5Z749		DE3589359		TRW US Equity	TRW Automotive Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001607_CC_AIRB	G8NWFN4YP7CR6FOP4886					Tupperware Brands Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001608_CC_AIRB	WD6L6041MNRW1JE49D58				TSN US Equity	Tyson Foods, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001609_CC_AIRB	MYF1DAS6G5WY7PRWCU78		DE0945814		ULVR LN Equity	Unilever Capital Corporation	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001610_CC_AIRB	K1OQBWM7XEOO08LDNP29		DE0890080		UAL UN Equity	United Airlines, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001611_CC_AIRB	D01LMJZU09ULLNCY6Z23				UPS US EQUITY	United Parcel Service Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001612_CC_AIRB	JNLUVFYJT1OZSIQ24U47				X UN Equity	United States Steel Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001613_CC_AIRB	I07WOS4YJ0N7YRFE7309				UTX US EQUITY	United Technologies Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001614_CC_AIRB	549300VSXHFQVR770L55		DE4426189			Univar Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001615_CC_AIRB	549300BZXZ66F6DTIF20		VA0016487-1		UVV US Equity	Universal Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001617_CC_AIRB	KOO0397YRO83WY5MGD97				VRX CT Equity	Valeant Pharmaceuticals International	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001618_CC_AIRB	549300XTO5VR8SKV1V74				VLO US EQUITY	Valero Energy Corp	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001619_CC_AIRB	2S72QS2UO2OESLG6Y829				VZ US EQUITY	Verizon Communications Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001620_CC_AIRB	CWAJJ9DJ5Z7P057HV541				VFC US EQUITY	VF Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001621_CC_AIRB	X0ST5BPF0CZG9FE5OV61				VIA US EQUITY	Viacom Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001623_CC_AIRB	CQKUMNNZVDJLRYV2PT43					Virginia Electric & Power Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001624_CC_AIRB	549300JZ4OKEHW3DPJ59				V US Equity	Visa Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001625_CC_AIRB	549300BMOJ05INE4YK86		DE2669712			Vornado Realty L.P.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001626_CC_AIRB	549300UUPJ2NXDB68M19		DE0911551			VW Credit, Inc.	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001627_CC_AIRB	Y87794H0US1R65VBXU25				WMT US EQUITY	Wal-Mart Stores Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001628_CC_AIRB	7260JQNI6SCF9FIV2392				DIS US EQUITY	Walt Disney Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001629_CC_AIRB	IQN3XTJNANI73KWRED03					Walter Energy Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001630_CC_AIRB	549300YX8JID70NFS41				WM US EQUITY	Waste Management	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001631_CC_AIRB	3CYEJKBUJZO3UW777J80		DE3797582			WEA Finance LLC	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001632_CC_AIRB	WHENKOULSSK7WUM60H03				WHR US EQUITY	Whirlpool Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001633_CC_AIRB	D3W7PCXCBRQLL17DZ313					World Fuel Services Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001634_CC_AIRB	T4VNTWMFQ7JQB65L7T35		DE3664441		WYN UN Equity	Wyndham Worldwide Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001635_CC_AIRB	LGJNMI9GH8XIDG5RCM61		MN37-AA		XEL US Equity	Xcel Energy Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001636_CC_AIRB	4KF48RN45X1OO8UBLY20				XRX UN Equity	Xerox Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001637_CC_AIRB	6EY4K7ZMF9UX1CU6KC79				XIX GF Equity	Xilinx, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001638_CC_AIRB	549300DF5MV96DRYLQ48				XYL US EQUITY	Xylem Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001639_CC_AIRB	2P2YLDVPES3BXQ1FRB91		DE3343799		ZMH US Equity	Zimmer Holdings, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001640_CC_AIRB	549300HD9Q1LOC9KLJ48				ZTS UN Equity	Zoetis Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001641_CC_AIRB	549300TCO5W5OBFG7L21					RETAIL ESTATES NV	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001642_CC_AIRB	549300QSUNKAEBMYJR16					RAVAGO S.A.	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001643_CC_AIRB	549300O3SGMD4K45DN61			BE0404621642		ALCATEL-LUCENT BELL	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001644_CC_AIRB	549300311IF9XW7PCY637			BE0403992231		Atlas Copco Airpower	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001645_CC_AIRB	549300PR82EONF1NKE18			BE0473566965		BELFIMA	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001646_CC_AIRB	549300UOBXCS79E82606			BE0404535431		Belgische Scheepvaartmaatschappij-Compagnie Maritime Belge	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001647_CC_AIRB	549300VSM2RG55U2QU15			BE0400853488		BRUSSELS AIRLINES	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001648_CC_AIRB	549300TZLRNTTT9B6384					Carrefour Finance SA	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001649_CC_AIRB	529900P0HVIO9218AU52			BE0422362447		COCKERILL MAINTENANCE & INGENIERIE	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001650_CC_AIRB	549300VWVXR1GOHG0E16			BE0425702910		COFELY FABRICOM sa	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001651_CC_AIRB	549300N7PPOYDZIIG90			BE0400464795		COMPAGNIE D'ENTREPRISES CFE - AANNEMINGSMAATSCHAPPIJ CFE	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001652_CC_AIRB	5299009GDDJ20VCTA286			BE0404411707		CONTINENTAL BENELUX	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001653_CC_AIRB	549300NF0J86QSGBSV95			BE0413572663		DELDO AUTOBANDEN	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001654_CC_AIRB	549300KT827RUL680A73			BE0428741087		D'IETEREN Treasury	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001655_CC_AIRB	5493000G720YN71E2S86			BE0435305514		DREDGING INTERNATIONAL	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001656_CC_AIRB	529900YOYR5FW12UBJ80			BE0471811661		EDF Luminus	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001657_CC_AIRB	549300F203XBWYK45D98			BE0411515075		Emmaüs vzw	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001658_CC_AIRB	529900T3V512W5JEJF78			BE0406183144		Evonik Degussa Antwerpen	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001659_CC_AIRB	5493006GOR72R0ZYBN98			BE0860409202		EXMAR	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001660_CC_AIRB	529900711WX2UW1WNHC16			BE0402954628		FLUXYS BELGIUM	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001661_CC_AIRB	529900RL1B6NSLKU7P45			BE0821382439		FLUXYS FINANCE	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001662_CC_AIRB	549300EL1OTYCHBFUV17			BE0442100363		GDF SUEZ CC SCRL	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001663_CC_AIRB	549300AS6JDY8GAUB274			BE0831958211		GDF SUEZ ENERGY MANAGEMENT TRADING	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001664_CC_AIRB	6IM6CQKADLNCQGUEU352			BE0439255986		GEMS Services SA/NV	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001665_CC_AIRB	549300UFHGFY5IOON989			BE0220324117		Gimv	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001666_CC_AIRB	5493004EAZQ20FYJKT70			BE0438202052		greif services belgium	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001667_CC_AIRB	529900 4FBX5DGG463D98			BE0430060188		HERAEUS ELECTRO - NITE INTERNATIONAL	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001668_CC_AIRB	549300ZTTO3072KC6L60			BE0402220594		Hewlett - Packard Belgium	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001669_CC_AIRB	549300V127GGJFIOCP26			BE0440113348		INTERNATIONAL FINANCE CENTER CFE	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001670_CC_AIRB	5493002RVRZ1S3CPUI26			BE0428750985		ION BEAM APPLICATIONS S.A	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001671_CC_AIRB	549300737JZQL85NE3817			BE0222343301		IVERLEK	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001672_CC_AIRB	549300YEC7519H8CBF72			BE0473587751		J.C. General Services CVBA	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001673_CC_AIRB	549300U0BLKP6Y8LPX16			BE0404778426		Katoen Natie	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001674_CC_AIRB	529900X1VAF3IXDZJ071					LE PEIGNE	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001675_CC_AIRB	549300ROPVHSEKEMW107			BE0807049797		LOCORAIL	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001676_CC_AIRB	549300L6DOLPEQSOI005			BE0405580655		MATEXI afkorting van MAATSCHAPPIJ TOT EXPLOITATIE IMMOBILIEN	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001677_CC_AIRB	549300 7JS0ZHJVBUWP18			BE0456810810		MOBISTAR	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001678_CC_AIRB	549300V3ES7BVGYNRZ58			BE0413630071		N.V BESIX S.A	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001679_CC_AIRB	529900P78BT1RIIYWY69			BE0458885719		NUTRECO CAPITAL	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001680_CC_AIRB	549300XHGK09MEWMOL68			BE0419457296		Ontex bvba	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001681_CC_AIRB	5299009CBE6VJXABZS81			BE0436410522		RAFFINERIE TIRLEMONTOISE - TIENSE SUIKERRAFFINADERERIJ	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001682_CC_AIRB	529900P4SONA6KVTRT86			BE0428343981		RECTICEL INTERNATIONAL SERVICES	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001683_CC_AIRB	529900LK4T42CNH2U882			BE0434475767		S.B. MANAGEMENT AND SERVICES	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001684_CC_AIRB	529900FTYUE9QOXMU884			BE0434284638		SAINT-GOBAIN BENELUX	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001685_CC_AIRB	549300CCKFF44A550J72			BE0400747580		SARENS	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001686_CC_AIRB	549300JTH1WHCEMIN40			BE0407139583		SD WORX	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001687_CC_AIRB	HB7FFAZI0OMZ8PP8OE26			BE0413330856		Society for Worldwide Interbank Financial Telecommunication	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001688_CC_AIRB	213800IS5GA1OZ8RBM85			BE0473416418		TELENET nv	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001689_CC_AIRB	529900R7MYQQO8CHR962			BE0403063902		TOTAL BELGIUM	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001690_CC_AIRB	5299003N2SCVNU16O909			BE0403079441		Total Petrochemicals & Refining SA/NV	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001691_CC_AIRB	549300ZSTW3D1UXOXY91			BE0412639681		TRACTEBEL ENGINEERING sa	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001693_CC_AIRB	549300J5X4E65PJHE355			BE0464538245		VPK SERVICES	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001694_CC_AIRB	5493002MUOV04NSPT571	2796756-1				RBC INVESTOR SERVICES TRUST	CA	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001695_CC_AIRB	549300G6ZUFBJVLAJQ46					MERCURIA ENERGY TRADING SA	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001696_CC_AIRB	5299009K1FINARYDEC72					RENAULT FINANCE SA	CH	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001697_CC_AIRB	549300WZRVQERM819Z90	1141987-6	CH0203923568 3			Schweizerische RÃ¼ckversicherungs-Gesellschaft AG	CH	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001698_CC_AIRB	529900I31Q7PCTSUSRW11	282082 3-9	HRB40498			LBBW Dublin Management GmbH	DE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001699_CC_AIRB	529900GHE5268QPEOH13	2537992-6	HRB106727			LIDL IRELAND GMBH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001700_CC_AIRB	529900USFSZYPS075O24	1144838-8	HRB3790			VOLKSWAGEN FINANCIAL SERVICES AG	DE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001701_CC_AIRB	549300Y5BJOTCMUYT658					ARCELORMITTAL TREASURY SNC	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001702_CC_AIRB	969500KY4MRVCLM9HE48					EDF ENERGIES NOUVELLES	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001703_CC_AIRB	529900QI55ZLJVCMPA71					TOTAL CAPITAL	FR	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001704_CC_AIRB	2138006E2VG89XLORJ06		02366682			YORKSHIRE WATER SERVICES LIMITED	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001705_CC_AIRB	549300BPQYQ838KE1X51					UNIPEC ASIA COMPANY LIMITED	HK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001706_CC_AIRB	213800SKZTSE2L1BII69					THAMES WATER UTILITIES CAYMAN FINANCE LIMITED	KY	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001707_CC_AIRB	0YQH6LCEF474UTUV4B96		KvK 34313428 0000			ENEL FINANCE INTERNATIONAL N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001708_CC_AIRB	4ME66GO1Q4T87C52WS37		KvK 33134831 0000			GENERAL ELECTRIC INTERNATIONAL INC	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001709_CC_AIRB					1310Z AR Equity	Argentina	AR	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001710_CC_AIRB					1525Z AU Equity	Australia	AU	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001711_CC_AIRB					1480Z AV Equity	Austria	AT	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001712_CC_AIRB					438866Z BD Equity	Bangladesh	BD	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001713_CC_AIRB					111136Z BB Equity	Belgium	BE	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001714_CC_AIRB					1323Z BZ Equity	Brazil	BR	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001715_CC_AIRB					129225Z BU Equity	Bulgaria	BG	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001716_CC_AIRB					80710Z CN Equity	Canada	CA	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001717_CC_AIRB					4579 3Z CI Equity	Chile	CL	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001718_CC_AIRB					PRCH CH Equity	China	CN	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001719_CC_AIRB					1153Z CB Equity	Colombia	CO	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001720_CC_AIRB					1040Z CP Equity	Czech Republic	CZ	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001721_CC_AIRB					1271Z DC Equity	Denmark	DK	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001722_CC_AIRB					1083Z EY Equity	Egypt	EG	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001723_CC_AIRB					1000Z ET Equity	Estonia	EE	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001724_CC_AIRB					1306Z FH Equity	Finland	FI	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001725_CC_AIRB					223727Z FP Equity	France	FR	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001726_CC_AIRB					3413Z GR Equity	Germany	DE	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
GG_0001727_CC_AIRB					1004Z GA Equity	Greece	GR	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001728_CC_AIRB					1182Z HB Equity	Hungary	HU	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001729_CC_AIRB					1504Z IN Equity	India	IN	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001730_CC_AIRB					1133Z IJ Equity	Indonesia	ID	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001731_CC_AIRB					1266Z ID Equity	Ireland	IE	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001732_CC_AIRB					3343943Z IT Equity	Israel	IL	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001733_CC_AIRB					2103Z IM Equity	Italy	IT	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001734_CC_AIRB					JAPZ JP Equity	Japan	JP	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001735_CC_AIRB					1001Z KN Equity	Kenya	KE	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001736_CC_AIRB					3344606Z LR Equity	Latvia	LV	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001737_CC_AIRB					1092Z LH Equity	Lithuania	LT	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001738_CC_AIRB					1110Z LX Equity	Luxembourg	LU	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001739_CC_AIRB					1124Z MK Equity	Malaysia	MY	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001740_CC_AIRB					5753Z US Equity	Malta	MT	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001741_CC_AIRB					1426Z MM Equity	Mexico	MX	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001742_CC_AIRB					1096Z MC Equity	Morocco	MA	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001743_CC_AIRB					1533Z NA Equity	Netherlands	NL	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001744_CC_AIRB					4644 3Z NZ Equity	New Zealand	NZ	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001745_CC_AIRB					1233Z NO Equity	Norway	NO	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001746_CC_AIRB					2793 79Z PM Equity	Philippines	PH	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001747_CC_AIRB					1084Z PW Equity	Poland	PL	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001748_CC_AIRB					1174Z PL Equity	Portugal	PT	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001749_CC_AIRB					1089Z RO Equity	Romania	RO	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
GG_0001750_CC_AIRB					4458Z RU Equity	Russia	RU	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001751_CC_AIRB					3344642Z AB Equity	Saudi Arabia	SA	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001752_CC_AIRB					1545Z SP Equity	Singapore	SG	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001753_CC_AIRB					1023Z SK Equity	Slovakia	SK	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001754_CC_AIRB					1091Z SV Equity	Slovenia	SI	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001755_CC_AIRB					50184Z SJ Equity	South Africa	ZA	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001756_CC_AIRB					ROKZ KS Equity	South Korea	KR	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001757_CC_AIRB					1841Z SM Equity	Spain	ES	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001758_CC_AIRB					204283Z EK Equity	Sudan	SD	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001759_CC_AIRB					1179Z SS Equity	Sweden	SE	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001760_CC_AIRB					344758Z SW Equity	Switzerland	CH	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001761_CC_AIRB					116657Z TT Equity	Taiwan	TW	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001762_CC_AIRB					1179Z TB Equity	Thailand	TH	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001763_CC_AIRB					114144Z T1 Equity	Turkey	TR	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001764_CC_AIRB					1089Z UZ Equity	Ukraine	UA	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001765_CC_AIRB					334469 8Z UH Equity	United Arab Emirates	AE	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001766_CC_AIRB					6152Z LN Equity	United Kingdom	GB	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001768_CC_AIRB					3352Z US Equity	United States	US	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001769_CC_AIRB					1069Z VC Equity	Venezuela	VE	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001770_CC_AIRB					231715Z VN Equity	Vietnam	VN	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001771_CC_AIRB	ZTMSNXROF84AHWJNKQ93					INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPMENT	US	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001772_CC_AIRB	QKL54NQY28TCDAI75F60					INTERNATIONAL FINANCE CORPORATION	US	Sovereign sample	General governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001773_CC_AIRB	BFXS5XCH7N0Y05NIXW11				353145Z NA EQUITY	ABN Amro	NL	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
1N_0001774_CC_AIRB				CNE100000Q43	1288 HK EQUITY	Agricultural Bank of China	CN	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001775_CC_AIRB	3U8WV1YX2VMUHH7Z1Q21			IE0000197834	ALBK ID EQUITY	ALLIED IRISH BANKS PLC	IE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001776_CC_AIRB	5299009N55YRQC69CN08			GRS015013006	ALPHA GA EQUITY	Alpha Bank	GR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001777_CC_AIRB	JHE42UYNWWTJB8YTTU19			AU000000ANZ3	ANZ AU EQUITY	ANZ	AU	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001778_CC_AIRB	549300CTUU1RFXHQJE44			US0594603039	BBD US EQUITY	Banco Bradesco	BR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001779_CC_AIRB	JU1U6S0DG9YLT7N8ZV32			PTBCP0AM0007	BCP PL EQUITY	BANCO COMERCIAL PORTUGUÊS, SA (BCP OR MILLENNIUM BCP)	PT	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001780_CC_AIRB	QE0Q025K88YAGNPE356			BRBBASACNOR3	BBAS3 BZ EQUITY	Banco Do Brasil	BR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001781_CC_AIRB	5493006P8PDBI81C0O96			IT0005002883	BP IM EQUITY	Banco Popolare	IT	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001782_CC_AIRB	9DJT3UXJJZJ4WXO774			US0605051046	BAC US EQUITY	Bank of America Corp.	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001783_CC_AIRB	549300533HGCFWVHYZX42			CNE1000001Z5	3988 HK EQUITY	Bank of China	CN	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001784_CC_AIRB				CNE100000205	3328 HK EQUITY	Bank of Communications	CN	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001785_CC_AIRB	CO6GC26LCGGRTUESIP55			HK0023000190	23 HK EQUITY	Bank of East Asia Ltd.	HK	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001786_CC_AIRB	Q2GQA2KF6XJ24W42G291			IE0030606259	BKIR ID EQUITY	BANK OF IRELAND	IE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001787_CC_AIRB	NQQ6HPCNCCU6TUTQYE16			CA0636711016	BMO CN EQUITY	Bank of Montreal	CA	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001788_CC_AIRB	WFLLPEPC7FZXENRZV188			US0640581007	BK US EQUITY	Bank of New York Mellon Corp.	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001789_CC_AIRB	L3I9ZG2KFGXZ61BMYR72			CA0641491075	BNS CN EQUITY	Bank of Nova Scotia	CA	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001790_CC_AIRB	549300685QG7DJS55M76			ES0113307021	BKIA SM EQUITY	Bankia	ES	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001791_CC_AIRB	VWMYAEQSTOPNV0SUGU82			ES0113679137	BKT SM EQUITY	BANKINTER	ES	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001792_CC_AIRB	G5GSEF7VJP5I7OUK5573			GB0031348658	BARC LN EQUITY	Barclays Plc	GB	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001794_CC_AIRB	VDYMYTQGZZ6DU0912C88	11031 65-5			BLGZ GR EQUITY	Bayerische Landesbank	DE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001795_CC_AIRB	K8MS7ED7N5Z2WQ51AZ71			ES0113211835	BBVA SM EQUITY	BBVA	ES	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001796_CC_AIRB	A5GWLFH3KM7YV2SFQL84				CCBG BB EQUITY	Belfius (Ex-Dexia bank)	BE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001797_CC_AIRB	R0MUWSFPU8MPRO8K5P83			FR0000131104	BNP FP EQUITY	BNP Paribas	FR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
1N_0001798_CC_AIRB	9695005MSX1OYEMGDF46				3692594z fp equity	BPCE	FR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001799_CC_AIRB	7CUNS533WID6K7DGFI87			ES0140609019	CABKSM EQUITY	Caixa Bank	ES	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001800_CC_AIRB	2IGI19DL77OX0HC3ZE78			CA1360691010	CM CN EQUITY	Canadian Imperial Bank of Commerce	CA	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001801_CC_AIRB				CNE1000001Q4	998 HK EQUITY	China CITIC Bank	CN	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001802_CC_AIRB	549300IKQW6DM7KEDR62			CNE1000002H1	939 HK EQUITY	China Construction	CN	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001803_CC_AIRB				CNE100000SL4	601818 CH EQUITY	China Everbright Bank	CN	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001804_CC_AIRB	549300MKO5B60FFHHF58			CNE1000002M1	3968 HK EQUITY	China Merchants Bank	CN	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001805_CC_AIRB	549300HBUGSQD1VCXG94			CNE100000HF9	1988 HK EQUITY	China Minsheng Banking Corp., Ltd.	CN	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001806_CC_AIRB	6SHGI4ZSSLCXXQSBB395			US1729674242	C US EQUITY	Citigroup	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001807_CC_AIRB	851WYGNLUQLFZBSYGB56	110613 9-7		DE000CBK1001	CBK GY EQUITY	Commerzbank	DE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001808_CC_AIRB	MSFSBD3QN1GSN7Q6C537			AU000000CBA7	CBA AU EQUITY	Commonwealth	AU	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001809_CC_AIRB	969500TJ5KRTCJQWXH05			FR0000045072	ACA FP EQUITY	Crédit Agricole	FR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001810_CC_AIRB	9695000CG7B84NLR5984				CMUT FP EQUITY	Crédit Mutuel	FR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001811_CC_AIRB	ANGGYXNX0JLX3X63JN86			CH0012138530	CSGN VX EQUITY	Credit Suisse	CH	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001812_CC_AIRB	MAES062Z21O4RZ2U7M96			DK0010274414	DANSKE DC EQUITY	Danske Bank	DK	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001813_CC_AIRB	7LTWFZYICNSX8D621K86	110698 9-5		DE0005140008	DBK GY EQUITY	Deutsche Bank	DE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001814_CC_AIRB	549300GKFG0RYRRQ1414			NO0010031479	DNB NO EQUITY	DNB NOR	NO	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001815_CC_AIRB	529900HNOAA1KXQJUQ27	110704 1-4		DE0008343104	DGBK GR EQUITY	DZ BANK AG Deutsche Zentral-Genossenschaftsbank	DE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001816_CC_AIRB	JEUVK5RWVJEN8W0C9M24			GRS323003004	EUROB GA EQUITY	EFG EUROBANK ERGASIAS	GR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001817_CC_AIRB	PQOH26KWDF7CG10L6792			AT0000652011	EBS AV EQUITY	Erste Group Bank AG	AT	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001818_CC_AIRB	549300GGF3CSCT55UT61			PTBES0AM0007	BES PL EQUITY	ESPÍRITO SANTO FINANCIAL GROUP, SA (ESFG)	PT	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001819_CC_AIRB	TH RNG6BD57P9QWTQLG42			US3167731005	FITB US EQUITY	Fifth Third Bancorp	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001820_CC_AIRB	784F5XWPLTWKTBV3E584			US38141G1040	GS US EQUITY	Goldman Sachs Group	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
1N_0001821_CC_AIRB	MLU0ZO3ML4LN2LL2TL39			GB0005405286	HSBA LN EQUITY	HSBC Holdings	GB	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001823_CC_AIRB				CNE000001QZ7	601166 CH EQUITY	Industrial Bank of China	CN	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001824_CC_AIRB	549300ERZU2K9PZDL40			CNE1000003G1	1398 HK EQUITY	Industrial Commercial Bank of China	CN	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001825_CC_AIRB	3TK20IVIUJ8J3ZU0QE75			NL0000303600	INGA NA EQUITY	ING	NL	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001826_CC_AIRB	2W8N8UU78PMDQKZENC08			IT0000072618	ISP IM EQUITY	Intesa	IT	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001827_CC_AIRB	635400DTNHVYGZODKQ93				ILOA ID EQUITY	Permanent TSB Group Holdings Plc	IE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001828_CC_AIRB	BZO2P8KHO2O10H5QQ663			BRITUBACNPR1	ITUB4 BZ EQUITY	Itaú Unibanco Holding	BR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001829_CC_AIRB	8I5DZWZKVSZI1NUHU748			US46625H1005	JPM US EQUITY	JPMorgan Chase & Co.	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001830_CC_AIRB	3M5E1GQGKL17HI6CPN30			DK0010307958	JYSK DC EQUITY	Jyske Bank	DK	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001831_CC_AIRB	213800X3Q9LSAKRUWY91			BE0003565737	KBC BB EQUITY	KBC	BE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001832_CC_AIRB	549300XXMOJSIW8FI4769			KR7060000007	060000 KS EQUITY	Kookmin Bank	KR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001833_CC_AIRB	B81CK4ESI35472RHJ606	10011 44-3			2525Z GR EQUITY	Landesbank Baden-Württemberg	DE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001834_CC_AIRB	549300PPXHEU2JF0AM85			GB0008706128	LLOY LN EQUITY	Lloyds Banking Group	GB	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001836_CC_AIRB	4ZHCHI4KYZG2WVRT8631			AU000000MQG1	MQG AU EQUITY	Macquarie	AU	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001837_CC_AIRB	PSNL19R2RXX5U3QWHI44	1012492	343508	IT0000062957	mb im equity	Mediobanca SpA	IT	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001838_CC_AIRB				JP3902900004	8306 JP EQUITY	Mitsubishi UFJ Financial Group	JP	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001839_CC_AIRB	RB0PEZSDGCO3JS66EU02			JP3885780001	8411 JP EQUITY	Mizuho Financial Group	JP	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001840_CC_AIRB	J4CP7MHCXR8DAQMKIL78			IT0001334587	BMPS IM EQUITY	Monte Dei Paschi	IT	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001841_CC_AIRB	IGJSJL3JD5P3016NJZ34			US6174464486	MS US EQUITY	Morgan Stanley	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001842_CC_AIRB	F8SB4JFBSYQFRQEH3Z21			AU000000NAB4	NAB AU EQUITY	National Australia Bank	AU	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001843_CC_AIRB	549300XFX12G42QIKN82				0916972D LN EQUITY	Nationwide Building Society	GB	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001845_CC_AIRB	549300B3CEAHYG7K8164			JP3762600009	8604 JP EQUITY	Nomura Holdings	JP	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001846_CC_AIRB	DSNHHQ2B9X5N6OUJI236	11248 64-8			2531Z GR EQUITY	Norddeutsche Landesbank	DE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
1N_0001847_CC_AIRB	6SCPQ280AJY8EP3XFW53			SE0000427361	NDA SS EQUITY	Nordea	SE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001848_CC_AIRB	549300GLF98S992BC502			US6658591044	NTRS US EQUITY	Northern Trust Corp.	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001849_CC_AIRB	743700 3B5WFBOIEFY714					OP Osuuskunta	FI	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001850_CC_AIRB	CFGNEKW0P884 2LEUJA51			US6934751057	PNC US EQUITY	PNC Financial Services Group	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001851_CC_AIRB	DG3RU1DBUFHT4ZF9WN62				682055Z NA EQUITY	Rabobank	NL	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001852_CC_AIRB	EVOYOND2GGP3UHGGE885			AT0000606306	RBI AV EQUITY	Raiffeisen Zentralbank Österreich AG	AT	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001853_CC_AIRB	ES7IP3U3RHIGC71XBU11			CA7800871021	RY CN EQUITY	Royal Bank of Canada	CA	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001854_CC_AIRB	2138005O9XJIJN4JPN90			GB00B7T77214	RBS LN EQUITY	Royal Bank of Scotland	GB	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001856_CC_AIRB	549300 6QMFDDMYWIAM13			ES0113900J37	SAN SM EQUITY	Santander	ES	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001857_CC_AIRB	549300WE6TAF5EEWQS81			RU0009029540	SBER RX EQUITY	Sberbank	RU	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001858_CC_AIRB	F3JS33DE16XQ4ZBPTN86			SE0000148884	SEBA SS EQUITY	SEB	SE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001859_CC_AIRB				CNE000001 1B7	600000 CH EQUITY	Shanghai Pudong Development Bank	CN	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001860_CC_AIRB	O2RNE8IBXP4R0TD8PU41			FR0000130809	GLE FP EQUITY	Société Générale	FR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001861_CC_AIRB	U4LOSYZ7YG4W35SF2G91			GB0004082847	STAN LN EQUITY	Standard Chartered Group	GB	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001863_CC_AIRB	549300 1JZ37UBBZF6L49			INE062A01012	SBIN IN EQUITY	State Bank of India	IN	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001864_CC_AIRB	549300ZFEEJ2IP5VME73			US8574771031	STT US EQUITY	State Street Corp	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001865_CC_AIRB				JP3890350006	8316 JP EQUITY	Sumitomo Mitsui Financial Group	JP	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001866_CC_AIRB	7E1PDLW1JL6TS0BS1G03			US8679141031	STI US EQUITY	SunTrust Banks Inc.	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001867_CC_AIRB	NHBDILHZTYCNBV5UYZ31			SE0000193120	SHBA SS EQUITY	Svenska Handelsbanken	SE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001868_CC_AIRB	M312WZV08Y7LYUC71685			SE0000242455	SWEDA SS EQUITY	Swedbank	SE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001869_CC_AIRB	GP5DT10VX1QRQUKVBK64			DK0010311471	SYDB DC EQUITY	Sydbank	DK	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001870_CC_AIRB					NORZ JP EQUITY	The Norinchukin Bank	JP	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001871_CC_AIRB	PT3QB789TSUIDF371261			CA8911605092	TD CN EQUITY	Toronto-Dominion Bank	CA	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
1N_0001872_CC_AIRB	N1GZ7BBF3NP8G1976H15			US9029733048	USB US EQUITY	U.S. Bancorp	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001873_CC_AIRB	815600979764CBDAED282				UBI IM EQUITY	UBI Banca	IT	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001874_CC_AIRB	BFM8T61CT2L1QCEMIK50				UBSN VX EQUITY	UBS	CH	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001875_CC_AIRB	549300TRUWO2CD2G5692			IT0004781412	UCG IM EQUITY	Unicredit	IT	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001876_CC_AIRB	IO66REGK3RCBAMA8HR66			SG1M31001969	UOB SP EQUITY	United Overseas Bank Ltd.	SG	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001877_CC_AIRB				RU000A0JP5V6	VTBR RX EQUITY	VTB Bank	RU	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001878_CC_AIRB	PBLD0EJDB5FWOLXP3B76			US9497461015	WFC US EQUITY	Wells Fargo & Company	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001879_CC_AIRB	EN5TNI6CI43VEPAMHL14			AU000000WBC1	WBC AU EQUITY	Westpac	AU	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001880_CC_AIRB				KR7053000006	053000 ks equity	Woori Finance Holding	KR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001881_CC_AIRB	213800 2Y3WMK6RZS8H90					NATIONAL BANK OF ABU DHABI	AE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001882_CC_AIRB	A6NZLYKYN1UV7VVGFX65			BE0404453574		Argenta Spaarbank NV/SA	BE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001883_CC_AIRB	529900WPR59SSV2AOJ29			BE0414392710		BNP Paribas Fortis Factor	BE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001884_CC_AIRB	KGCEPHLVVKVRZYO1T647			BE0403199702		BNP PARIBAS FORTIS SA/NV	BE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001885_CC_AIRB	549300OZ46BRLZ8Y6F65			BE0429875591		Euroclear Bank SA/NV	BE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001886_CC_AIRB	JLS56RAMYQZECFUF2G44			BE0403200393		ING BELGIUM SA/NV	BE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001887_CC_AIRB	5493008QOCP58OLEN998			BE0404453475		Investar	BE	Institutions sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001888_CC_AIRB	6B2PBRV1FCJDMR45RZ53			BE0462920226		KBC BANK NV	BE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001889_CC_AIRB	Q5BP2UEQ48R75BOTCB92					Ceskoslovenska obchodni banka as	CZ	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001890_CC_AIRB	KR6LSKV3BTSJRD41IF75	29001 64-1	64948242			UNICREDIT CZ/SK PRA	CZ	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001891_CC_AIRB	2ZCNRR8UK83OBTEK2170	1103210-9	HRB42148			Unicredit Bank AG	DE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001892_CC_AIRB	529900GJD3OQLRZCXW37	11347 92-9	HRB1819			VOLKSWAGEN BANK GMBH	DE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001893_CC_AIRB	CXW2O4H2U3MBVXMY1773					NORDEA BANK FINLAND PLC	FI	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001894_CC_AIRB	969500VHCVGOH0RM3X42					AXA CORPORATE SOLUTIONS ASSURANCE	FR	Institutions sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
1N_0001895_CC_AIRB	549300WCGB70D06XZS54					BNP Paribas Securities Services	FR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001896_CC_AIRB	1VUV7VQFKUOQSJ21A208					CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK	FR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001897_CC_AIRB	F4G136OIPBYND1F41110					DEXIA CREDIT LOCAL	FR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001898_CC_AIRB	KX1WK48MPD4Y2NCUIZ63					NATIXIS SA	FR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001899_CC_AIRB	QP3XRRKS9CX2T3O07L95		02857033			CARGILL GLOBAL FUNDING PLC	GB	Institutions sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001900_CC_AIRB	549300ZT0RVWCG8T4L55		03196171			CLERICAL MEDICAL INVESTMENT GROUP LTD	GB	Institutions sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001901_CC_AIRB	TXDSU46SXBWIGJ8G8E98		00995939			RBC EUROPE	GB	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001902_CC_AIRB	0LC1OXN013FUKQASJB58	1466050-0				ROYAL BANK OF CANADA (CHANNEL ISLAND) LIMITED	GG	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001903_CC_AIRB	2HI3YI532I0L3RW6NJ957	1116658-4				THE HONGKONG AND SHA	HK	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001904_CC_AIRB	N1FBEDJ5J41VKZLO2475				3445100Z1D Equity	CITIBANK EUROPE PLC	IE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001905_CC_AIRB	HRRVUBV0XN84YQZT6245			XS0227637500		DEPFA BANK PLC-DUBLIN HEAD OFFICE	IE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001906_CC_AIRB	EQYXK86SF381Q21S3020				3459384Z LN Equity	MERRILL LYNCH INTERNATIONAL BANK LIMITED	IE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001907_CC_AIRB	549300F99IL9YJDWH369	1105105-9				HSBC BANK MIDDLE EAST LIMITED	JE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001908_CC_AIRB	C3GTMMZJHMY46P4OJX74	1123361-6	0199010088846			THE BANK OF TOKYO-MITSUBISHI UFJ LTD-TOKYO HEAD OFFICE	JP	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001909_CC_AIRB	549300OL514RA0SXJJ44		B9248			CLEARSTREAM BANKING S.A.	LU	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001910_CC_AIRB	549300 6YXS1U5GIHE750					European Investment Bank	LU	Institutions sample	General Governments	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001911_CC_AIRB	549300X34UUBDEUL1Z91				XHB GR EQUITY	HSBC BANK MALTA PLC	MT	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001912_CC_AIRB	G8ZTNESVNKW4NN761W05		KvK 33170459 0000			ABN AMRO CLEARING BANK NV	NL	Institutions sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001913_CC_AIRB	X3CZP3CK64YBHON1LE12		KvK 33002587 1594			THE ROYAL BANK OF SCOTLAND NV-AMSTERDAM HEAD OFFICE	NL	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001914_CC_AIRB	HZSN7FQBPO5IEWY1GC72					ANZ BANK NEW ZEALAND LTD-AUCKLAND HEAD OFFICE	NZ	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001915_CC_AIRB	549300 44PULMORCKB765					SAUDI ARABIAN MONETARY AGENCY	SA	Institutions sample	Central banks	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001916_CC_AIRB	CWZ8NZDH5SKY12Q4US31					Citibank AS	TR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001917_CC_AIRB	B4TYDEB6GKMZO031MB27					Bank of America NA	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
1N_0001918_CC_AIRB	HPFHU0OQ28E4N0NFVK49					BANK OF NEW YORK MELLON	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001919_CC_AIRB	E57ODZWZ7FF32TWEFA76					Citibank NA	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001920_CC_AIRB	7H6GLXDRUGQFU57RNE97		KvK 33278302 0000			JPMorgan Chase Bank N	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001921_CC_AIRB	571474TGEMMWANRLN572	1203023-5				STATE STREET BANK AND TRUST COMPANY BOSTON - MASSACHUSETTS	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001922_CT_FIRB	S15RG2M0WQQLZCXKRM20			ES0113860A34	SAB SM EQUITY	Sabadell	ES	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001922_CT_AIRB	S15RG2M0WQQLZCXKRM20			ES0113860A34	SAB SM EQUITY	Sabadell	ES	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001922_CR_FIRB	S15RG2M0WQQLZCXKRM20			ES0113860A34	SAB SM EQUITY	Sabadell	ES	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001922_CR_AIRB	S15RG2M0WQQLZCXKRM20			ES0113860A34	SAB SM EQUITY	Sabadell	ES	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001922_CC_FIRB	S15RG2M0WQQLZCXKRM20			ES0113860A34	SAB SM EQUITY	Sabadell	ES	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001922_CC_AIRB	S15RG2M0WQQLZCXKRM20			ES0113860A34	SAB SM EQUITY	Sabadell	ES	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001709_CT_FIRB	969500XCSBJ69XGNZ328					SEMYRHAMIS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001710_CT_FIRB	969500FJUGIPLYLEEC76					ARTEMIS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001711_CT_FIRB	9695008MET09TEOXJ173					COMPAGNIE DE CORNOUAILLE	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001712_CT_FIRB	969500CVFTUT88V8QN95					DASSAULT AVIATION	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001713_CT_FIRB	969500LEKCHH6VV86P94					BOLLORE	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001714_CT_FIRB	969500UX71LCE8MAY492					ELIS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001715_CT_FIRB	969500519GPPQNAMTH05					B S A FINANCES	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001716_CT_FIRB	969500W55UQUHWOSRB80					EUROSIC	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001717_CT_FIRB	969500LHB3NT7PK1V89					ORPEA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001718_CT_FIRB	969500OGZDTIRLRQU17					BOUYGUES IMMOBILIER	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001719_CT_FIRB	969500SWRDP1AYZYDX76					SCDM	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001720_CT_FIRB	9695007Q9M1S87XUJV47					BOUYGUES TELECOM	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001721_CT_FIRB	9695001VLC2KYXX0DW73					COMPAGNIE PLASTIC OMNIUM	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001722_CT_FIRB	549300JQIZM6CL7POC81					SUEZ	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001723_CT_FIRB	969500IKZVNVMKPAY661					RUBIS ENERGIE	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001724_CT_FIRB	969500PWCKUA6QNO8Y23					MOTIER	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001725_CT_FIRB	549300 1EZOOA66PTBR68					ATOS SE	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001726_CT_FIRB	969500WQFC6OAQYG7E65					TELEVISION FRANCAISE 1	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001727_CT_FIRB	9695007JOO3V2B0GMP47					DECATHLON	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001728_CT_FIRB	969500651BWY0APQIM86					DASSAULT SYSTEMES SE	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001729_CT_FIRB	969500OQXKE5WDM9M994					EIFFAGE	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001730_CT_FIRB	9695001R1521NUCTKXK79					FONCIERE DE PARIS SIC	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001731_CT_FIRB	969500IL7U7UEI5ZYJ34					BOUYGUES CONSTRUCTION	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001732_CT_FIRB	969500Q3PFE0726VMU34					EIFFARIE	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001733_CT_FIRB	969500C656AA39O94N60					EURAZEO	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001734_CT_FIRB	969500ICGCY1PD6OT783					ALTAREA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001735_CT_FIRB	969500EGYS5J8YJ6P956					HAVAS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001736_CT_FIRB	969500 2Y0OVJGF76078					GROUPE KEOLIS SAS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001737_CT_FIRB	969500SXUPEA7RX9OA51					FONCIEREEURIS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001738_CT_FIRB	969500LNLEL8KFXS7U25					NEXITY LOGEMENT	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001739_CT_FIRB	969500BRQONOTJS0UN50					ANF IMMOBILIER	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001740_CT_FIRB	969500 89H376W9LB3649					RUBIS TERMINAL	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001741_CT_FIRB	969500 5PEG4IL375U849					FINANCIERE DE L ODET	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001742_CT_FIRB	9695006S0DLX9E1R1142					TECHNIP FRANCE	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001743_CT_FIRB	969500P1T9REJ2Y8HS19					LISEA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001744_CT_FIRB	96950089OR2LOR1SM021					GROUPE ARNAULT	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001745_CT_FIRB	549300TJMBM6S3XOIF71					GROUPE ADEO	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001746_CT_FIRB	969500HXH031HJIFGL63					PEUGEOT CITROEN AUTOMOBILES SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001747_CT_FIRB	969500N2QX5LGFFZD167					FONCIERE DES MURS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001748_CT_FIRB	529900FWTU88V844B672					TOTAL TREASURY	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001749_CT_FIRB	969500WEPS61H6TJM037					KORIAN	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001750_CT_FIRB	969500S7Q366PZ8ZJS72					IPSEN	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001751_CT_FIRB	969500QQ1X5XHG649644					VIRBAC	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001752_CT_FIRB	969500T0V37NV3M8PR58					ALTRAN TECHNOLOGIES	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001753_CT_FIRB	969500TPU5T3HA5D1F11					BUREAU VERITAS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001754_CT_FIRB	9695004G161FHFFNRG61					TELEPERFORMANCE	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001755_CT_FIRB	549300AK8Y0LBIQ4T071					BIOMERIEUX	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001756_CT_FIRB	969500C1KK5OLNWK1S69					INGENICO GROUP	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001757_CT_FIRB	969500UU4O58BR802Y55					LISI	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001758_CT_FIRB	969500UR00DF63I0VH67					BIC	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001759_CT_FIRB				FR0013269123		RUBIS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001760_CT_FIRB				FR0000071946		ALTEN	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001761_CT_FIRB	9695005MEI7OUPU2TR60			FR0010918292		TECHNICOLOR	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001762_CT_FIRB	9695007ZEQ7M0OE74G82					EUROTUNNEL	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001763_CT_FIRB	969500OUMPNY21KKDO98					BOIRON	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001764_CT_FIRB				FR0000052292		HERMES	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001765_CT_FIRB	969500M1XNLOXJ9HOI75					COMPAGNIE FINANCIERE DE BOURBON	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001766_CT_FIRB	969500D830K8WFLKFS83					SOMFY	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001767_CT_FIRB	969500I8NOMJX5XRH047					METROPOLE TV	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
1N_0001923_CT_FIRB	969500GVS02SJYG9S632					CARREFOUR BANQUE	FR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001924_CT_FIRB	969500001WI712W7PQG45					RCI BANQUE	FR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
1N_0001925_CT_FIRB	969500E07BR6468F5910					ONEY BANK	FR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001709_CT_AIRB	969500XCSBJ69XGNZ328					SEMYRHAMIS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001710_CT_AIRB	969500FJUGIPLYLEEC76					ARTEMIS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001711_CT_AIRB	969500 8MET09TEOXJ173					COMPAGNIE DE CORNOUAILLE	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001712_CT_AIRB	969500CVFTUT88V8QN95					DASSAULT AVIATION	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001713_CT_AIRB	969500LEKCHH6VV86P94					BOLLORE	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001714_CT_AIRB	969500UX71LCE8MAY492					ELIS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001715_CT_AIRB	969500519GPPQNAMTH05					B S A FINANCES	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001716_CT_AIRB	969500W55UQUHWOSRB80					EUROSIC	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001717_CT_AIRB	969500LHIH3NT7PK1V89					ORPEA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001718_CT_AIRB	969500OGZDTIRLRQU17					BOUYGUES IMMOBILIER	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001719_CT_AIRB	969500SWRDP1AYZYDX76					SCDM	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001720_CT_AIRB	9695007Q9M1S87XUJV47					BOUYGUES TELECOM	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001721_CT_AIRB	969500 1VLC2KYXX0DW73					COMPAGNIE PLASTIC OMNIUM	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001722_CT_AIRB	549300JQIZM6CL7POC81					SUEZ	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001723_CT_AIRB	969500IKZVNVMKPAY661					RUBIS ENERGIE	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001724_CT_AIRB	969500PWCKUA6QNO8Y23					MOTIER	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001725_CT_AIRB	549300 1EZOOA66PTBR68					ATOS SE	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001726_CT_AIRB	969500WQFC6OAQYG7E65					TELEVISION FRANCAISE 1	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001727_CT_AIRB	9695007JOO3V2B0GMP47					DECATHLON	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001728_CT_AIRB	969500651BWY0APQIM86					DASSAULT SYSTEMES SE	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001729_CT_AIRB	969500OQXKE5WDM9M994					EIFFAGE	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001730_CT_AIRB	969500R1521NUCTKXK79					FONCIERE DE PARIS SIC	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001731_CT_AIRB	969500IL7U7UEI5ZYJ34					BOUYGUES CONSTRUCTION	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001732_CT_AIRB	969500Q3PFE0726VMU34					EIFFARIE	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001733_CT_AIRB	969500C656AA39O94N60					EURAZEO	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001734_CT_AIRB	969500ICGCY1PD6OT783					ALTAREA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001735_CT_AIRB	969500EGYS5J8YJ6P956					HAVAS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001736_CT_AIRB	96950002Y0OVJGF76078					GROUPE KEOLIS SAS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001737_CT_AIRB	969500SXUPEA7RX9OA51					FONCIERE EURIS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001738_CT_AIRB	969500LNLEL8KFXS7U25					NEXITY LOGEMENT	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001739_CT_AIRB	969500BRQONOTJS0UN50					ANF IMMOBILIER	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001740_CT_AIRB	96950089H376W9LB3649					RUBIS TERMINAL	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001741_CT_AIRB	969500 5PEG4IL37 5U849					FINANCIERE DE L ODET	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001742_CT_AIRB	9695006S0D1LX9E1R1142					TECHNIP FRANCE	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001743_CT_AIRB	969500P1T9REJ2Y8HS19					LISEA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001744_CT_AIRB	96950089OR2LOR1SM021					GROUPE ARNAULT	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001745_CT_AIRB	549300TPMBM6S3XOIF71					GROUPE ADEO	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001746_CT_AIRB	969500HXH031HJIFGL63					PEUGEOT CITROEN AUTOMOBILES SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001747_CT_AIRB	969500N2QX5LGFFZ0167					FONCIERE DES MURS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001748_CT_AIRB	529900FWTU88V8144B672					TOTAL TREASURY	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001749_CT_AIRB	969500WEPS61H6TJM037					KORIAN	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001750_CT_AIRB	969500S7Q366PZ8ZJS72					IPSEN	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001751_CT_AIRB	969500QQ1X5XHG649644					VIRBAC	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001752_CT_AIRB	969500T0V37NV3M8PR58					ALTRAN TECHNOLOGIES	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001753_CT_AIRB	969500TPU5T3HA5D1F11					BUREAU VERITAS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001754_CT_AIRB	9695004GI61FHFFNRG61					TELEPERFORMANCE	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001755_CT_AIRB	549300AK8Y0LBIQ4T071					BIOMERIEUX	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001756_CT_AIRB	969500C1KK5OLNWK1S69					INGENICO GROUP	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001757_CT_AIRB	969500UU4O58BR802Y55					LISI	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001758_CT_AIRB	969500UR0DF63I0VH67					BIC	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001759_CT_AIRB				FR0013269123		RUBIS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001760_CT_AIRB				FR0000071946		ALTEN	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001761_CT_AIRB	9695005MEI7OUPU2TR60			FR0010918292		TECHNICOLOR	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001762_CT_AIRB	969500 7ZEQ7M0OE74G82					EUROTUNNEL	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001763_CT_AIRB	969500UMPNY21KKDO98					BOIRON	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001764_CT_AIRB				FR0000052292		HERMES	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001765_CT_AIRB	969500M1XNLOXJ9HOI75					COMPAGNIE FINANCIERE DE BOURBON	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001766_CT_AIRB	969500D830K8WFLKFS83					SOMFY	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001767_CT_AIRB	969501 8NOMJX5XRH047					METROPOLE TV	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001709_CC_FIRB	969500XCSBJ69XGNZ328					SEMYRHAMIS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001710_CC_FIRB	969500FJUGIPLYLEEC76					ARTEMIS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001711_CC_FIRB	9695008MET09TEOXJ173					COMPAGNIE DE CORNOUAILLE	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001712_CC_FIRB	969500CVFTUT88V8QN95					DASSAULT AVIATION	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001713_CC_FIRB	969500LEKCHH6VV86P94					BOLLORE	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001714_CC_FIRB	969500UX71LCE8MAY492					ELIS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001715_CC_FIRB	9695005199GPPQNAMTH05					B S A FINANCES	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001716_CC_FIRB	969500W55UQUHWOSRB80					EUROSIC	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001717_CC_FIRB	969500LHB13NT7PK1V89					ORPEA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001718_CC_FIRB	969500OGZDTIRLRQU17					BOUYGUES IMMOBILIER	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001719_CC_FIRB	969500SWRDP1AYZYDX76					SCDM	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001720_CC_FIRB	9695007Q9M1S87XUJV47					BOUYGUES TELECOM	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001721_CC_FIRB	969500 1VLC2KYXX0DW73					COMPAGNIE PLASTIC OMNIUM	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001722_CC_FIRB	549300JQIZM66CL7POC81					SUEZ	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001723_CC_FIRB	969500IKZVNVMKPAY661					RUBIS ENERGIE	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001724_CC_FIRB	969500PWCKUA6QNO8Y23					MOTIER	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001725_CC_FIRB	549300 1EZOOA66PTBR68					ATOS SE	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001726_CC_FIRB	969500WQFC6OAQYG7E65					TELEVISION FRANCAISE 1	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001727_CC_FIRB	969500 7JOO3V2B0GMP47					DECATHLON	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001728_CC_FIRB	969500065LBWY0APQIM86					DASSAULT SYSTEMES SE	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001729_CC_FIRB	969500OQXKE5WDM9M994					EIFFAGE	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001730_CC_FIRB	969500R1521NUCTKXK79					FONCIERE DE PARIS SIIC	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001731_CC_FIRB	969500IL7U7UEI5ZYJ34					BOUYGUES CONSTRUCTION	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001732_CC_FIRB	969500Q3PFE0726VMU34					EIFFARIE	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001733_CC_FIRB	969500C656AA39O94N60					EURAZEO	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001734_CC_FIRB	969500ICGCY1PD6OT783					ALTAREA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001735_CC_FIRB	969500EGYS5J8YJ6P956					HAVAS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001736_CC_FIRB	96950002Y0OVJGF76078					GROUPE KEOLIS SAS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001737_CC_FIRB	969500SXUPEA7RX9OA51					FONCIERE EURIS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001738_CC_FIRB	969500LNLEL8KFXS7U25					NEXITY LOGEMENT	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001739_CC_FIRB	969500BRQONOTJS0UN50					ANF IMMOBILIER	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001740_CC_FIRB	969500B9H376W9LB3649					RUBIS TERMINAL	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001741_CC_FIRB	969500 5PEG4IL375U849					FINANCIERE DE L ODET	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001742_CC_FIRB	969 5006S0DLX9E1R1142					TECHNIP FRANCE	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001743_CC_FIRB	969500P1T9REJ2Y8HS19					LISEA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001744_CC_FIRB	969500B9OR2LOR1SM021					GROUPE ARNAULT	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001745_CC_FIRB	549300TPMBM6S3XOIF71					GROUPE ADEO	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001746_CC_FIRB	969500HXH031HJIFGL63					PEUGEOT CITROEN AUTOMOBILES SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001747_CC_FIRB	969500N2QX5LGFFZD167					FONCIERE DES MURS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001748_CC_FIRB	529900FWTU88V844B672					TOTAL TREASURY	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001749_CC_FIRB	969500WEPS61H6TJM037					KORIAN	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001750_CC_FIRB	969500S7Q366PZ8ZJS72					IPSEN	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001751_CC_FIRB	969500QQ1X5XHG649644					VIRBAC	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001752_CC_FIRB	969500T0V37NV3M8PR58					ALTRAN TECHNOLOGIES	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001753_CC_FIRB	969500TPU5T3HA5D1F11					BUREAU VERITAS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001754_CC_FIRB	9695004GI61FHFFNRG61					TELEPERFORMANCE	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001755_CC_FIRB	549300AK8Y0LBIQ4T071					BIOMERIEUX	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001756_CC_FIRB	969500C1KK5OLNWK1S69					INGENICO GROUP	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001757_CC_FIRB	969500UU4O58BR802Y55					LISI	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001758_CC_FIRB	969500UR00DF63I0VH67					BIC	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001759_CC_FIRB				FR0013269123		RUBIS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001760_CC_FIRB				FR0000071946		ALTEN	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001761_CC_FIRB	9695005MEI7OUPU2TR60			FR0010918292		TECHNICOLOR	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001762_CC_FIRB	969500 7ZEQ7M0OE74G82					EUROTUNNEL	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001763_CC_FIRB	9695000UMPNY21KKDO98					BOIRON	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001764_CC_FIRB				FR0000052292		HERMES	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001765_CC_FIRB	969500M1XNLOXJ9HOI75					COMPAGNIE FINANCIERE DE BOURBON	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001766_CC_FIRB	969500D830K8WFLKFS83					SOMFY	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001767_CC_FIRB	96950018NOMJX5XRH047					METROPOLE TV	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001709_CC_AIRB	969500XCSBJ69XGNZ328					SEMYRHAMIS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001710_CC_AIRB	969500FJUGIPLYLEEC76					ARTEMIS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001711_CC_AIRB	9695008MET09TEOXJ173					COMPAGNIE DE CORNOUAILLE	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001712_CC_AIRB	969500CVFTUT88V8QN95					DASSAULT AVIATION	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001713_CC_AIRB	9695001EKCHH6VV86P94					BOLLORE	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001714_CC_AIRB	969500UX71LCE8MAY492					ELIS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001715_CC_AIRB	9695005119GPPQNAMTH05					B S A FINANCES	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001716_CC_AIRB	969500W55UQUHWOSRB80					EUROSIC	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001717_CC_AIRB	969500LHB3NT7PK1V89					ORPEA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001718_CC_AIRB	969500OGZDTIRLRQU17					BOUYGUES IMMOBILIER	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001719_CC_AIRB	969500SWRDP1AYZYDX76					SCDM	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001720_CC_AIRB	9695007Q9M1S87XUJV47					BOUYGUES TELECOM	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001721_CC_AIRB	9695001VLC2KYXX0DW73					COMPAGNIE PLASTIC OMNIUM	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001722_CC_AIRB	549300JQIZM66CL7POC81					SUEZ	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001723_CC_AIRB	969500IKZVNVMKPAY661					RUBIS ENERGIE	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001724_CC_AIRB	969500PWCKUA6QNO8Y23					MOTIER	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001725_CC_AIRB	5493001EZOOA66PTBR68					ATOS SE	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001726_CC_AIRB	969500WQFC60AQYG7E65					TELEVISION FRANCAISE 1	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001727_CC_AIRB	9695007JOO3V2B0GMP47					DECATHLON	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001728_CC_AIRB	969500651BWY0APQIM86					DASSAULT SYSTEMES SE	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001729_CC_AIRB	969500OQXKE5WDM9M994					EIFFAGE	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001730_CC_AIRB	969500R1521NUCTKXK79					FONCIERE DE PARIS SIC	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001731_CC_AIRB	969500IL7U7UEI5ZYJ34					BOUYGUES CONSTRUCTION	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001732_CC_AIRB	969500Q3PFE0726VMU34					EIFFARIE	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001733_CC_AIRB	969500C656AA39O94N60					EURAZEO	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001734_CC_AIRB	969500ICGCY1PD6OT783					ALTAREA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001735_CC_AIRB	969500EGY55J8YJ6P956					HAVAS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001736_CC_AIRB	969500O2Y0OVJGF76078					GROUPE KEOLIS SAS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001737_CC_AIRB	969500SXUPEA7RX9OA51					FONCIERE EURIS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001738_CC_AIRB	969500LNLEL8KFXS7U25					NEXITY LOGEMENT	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001739_CC_AIRB	969500BRQONOTJS0UN50					ANF IMMOBILIER	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001740_CC_AIRB	969500B9H376W9LB3649					RUBIS TERMINAL	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001741_CC_AIRB	969500 5PEG4IL375U849					FINANCIERE DE L ODET	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001742_CC_AIRB	9695006S0DLX9E1R1142					TECHNIP FRANCE	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001743_CC_AIRB	969500P1T9REJ2Y8HS19					LISEA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001744_CC_AIRB	96950089OR2LOR1SM021					GROUPE ARNAULT	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001745_CC_AIRB	549300TPMBM6S3XOIE71					GROUPE ADEO	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001746_CC_AIRB	969500HXH031HJIFGL63					PEUGEOT CITROEN AUTOMOBILES SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001747_CC_AIRB	969500N2QX5LGFFZD167					FONCIERE DES MURS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001748_CC_AIRB	529900FWTU88V844B672					TOTAL TREASURY	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001749_CC_AIRB	969500WEPS61H6TJM037					KORIAN	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001750_CC_AIRB	969500S7Q366PZ8ZJS72					IPSEN	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001751_CC_AIRB	969500QQ1X5XHG649644					VIRBAC	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001752_CC_AIRB	969500T0V37NV3M8PR58					ALTRAN TECHNOLOGIES	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001753_CC_AIRB	969500TPU5T3HA5D1F11					BUREAU VERITAS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001754_CC_AIRB	9695004GI61FHFFNRG61					TELEPERFORMANCE	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001755_CC_AIRB	549300AK8Y0LBIQ4T071					BIOMERIEUX	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001756_CC_AIRB	969500C1KK5OLNWK1S69					INGENICO GROUP	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001757_CC_AIRB	969500UU4O58BR802Y55					LISI	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001758_CC_AIRB	969500UR00DF63I0VH67					BIC	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001759_CC_AIRB				FR0013269123		RUBIS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001760_CC_AIRB				FR0000071946		ALTEN	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001761_CC_AIRB	9695005MEI7OUPU2TR60			FR0010918292		TECHNICOLOR	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001762_CC_AIRB	9695007ZEQ7M0OE74G82					EUROTUNNEL	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001763_CC_AIRB	9695000UMPNY21KKDO98					BOIRON	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001764_CC_AIRB				FR0000052292		HERMES	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001765_CC_AIRB	969500M1XNLOXJ9HOI75					COMPAGNIE FINANCIERE DE BOURBON	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001766_CC_AIRB	969500D830K8WFLKFS83					SOMFY	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001767_CC_AIRB	96950018NOMJX5XRH047					METROPOLE TV	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001709_CR_FIRB	969500XCSBJ69XGNZ328					SEMYRHAMIS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001710_CR_FIRB	969500FJUGIPLYLEEC76					ARTEMIS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001711_CR_FIRB	9695008MET09TEOXJ173					COMPAGNIE DE CORNOUAILLE	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001712_CR_FIRB	969500CVFTUT88V8QN95					DASSAULT AVIATION	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001713_CR_FIRB	969500LEKCHH6VV86P94					BOLLORE	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001714_CR_FIRB	969500UX71LCE8MAY492					ELIS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001715_CR_FIRB	969500519GPPQNAMTH05					B S A FINANCES	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001716_CR_FIRB	969500W55UQUHWOSRB80					EUROSIC	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001717_CR_FIRB	969500LHH3NT7PK1V89					ORPEA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001718_CR_FIRB	969500OGZDTIRLRQU17					BOUYGUES IMMOBILIER	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001719_CR_FIRB	969500SWRDP1AYZYDX76					SCDM	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001720_CR_FIRB	9695007Q9M1S87XUJV47					BOUYGUES TELECOM	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001721_CR_FIRB	9695001VLC2KYXX0DW73					COMPAGNIE PLASTIC OMNIUM	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001722_CR_FIRB	549300JQIZM6CL7POC81					SUEZ	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001723_CR_FIRB	969500IKZVNVMKPAY661					RUBIS ENERGIE	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001724_CR_FIRB	969500PWCKUA6QNO8Y23					MOTIER	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001725_CR_FIRB	549300IEZOOA66PTBR68					ATOS SE	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001726_CR_FIRB	969500WQFC6OAQYG7E65					TELEVISION FRANCAISE 1	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001727_CR_FIRB	9695007JOO3V2B0GMP47					DECATHLON	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001728_CR_FIRB	969500651BWY0APQIM86					DASSAULT SYSTEMES SE	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001729_CR_FIRB	969500OQXKE5WDM9M994					EIFFAGE	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001730_CR_FIRB	969500R1521NUCTKXK79					FONCIERE DE PARIS SIIC	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001731_CR_FIRB	969500IL7U7UEI5ZYJ34					BOUYGUES CONSTRUCTION	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001732_CR_FIRB	969500Q3PFE0726VMU34					EIFFARIE	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001733_CR_FIRB	969500C656AA39O94N60					EURAZEO	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001734_CR_FIRB	969500ICGCY1PD6OT783					ALTAREA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001735_CR_FIRB	969500EGYS5J8YJ6P956					HAVAS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001736_CR_FIRB	969500O2Y0OVJGF76078					GROUPE KEOLIS SAS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001737_CR_FIRB	969500SXUPEA7RX9OA51					FONCIERE EURIS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001738_CR_FIRB	969500LNLEL8KFXS7U25					NEXITY LOGEMENT	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001739_CR_FIRB	969500BRQONOTJS0UN50					ANF IMMOBILIER	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001740_CR_FIRB	969500089H376W9LB3649					RUBIS TERMINAL	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001741_CR_FIRB	969500 5PEG4IL37 5U849					FINANCIERE DE L ODET	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001742_CR_FIRB	969 5006S0DLX9E1R1142					TECHNIP FRANCE	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001743_CR_FIRB	969500P1T9REJ2Y8HS19					LISEA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001744_CR_FIRB	969500089OR2LOR1SM021					GROUPE ARNAULT	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001745_CR_FIRB	549300TPMBM6S3XOIF71					GROUPE ADEO	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001746_CR_FIRB	969500HXH0311HJIFGL63					PEUGEOT CITROEN AUTOMOBILES SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001747_CR_FIRB	969500N2QX5LGFFZ0167					FONCIERE DES MURS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001748_CR_FIRB	529900FWTU88V844B672					TOTAL TREASURY	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001749_CR_FIRB	969500WEPS61H6TJM037					KORIAN	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001750_CR_FIRB	969500S7Q366PZ8ZJS72					IPSEN	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001751_CR_FIRB	969500QQ1X5XHG649644					VIRBAC	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001752_CR_FIRB	969500T0V37NV3M8PR58					ALTRAN TECHNOLOGIES	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001753_CR_FIRB	969500TPU5T3HA5D1F11					BUREAU VERITAS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001754_CR_FIRB	9695004GI61FHFFNRG61					TELEPERFORMANCE	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001755_CR_FIRB	549300AK8Y0LBIQ4T071					BIOMERIEUX	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001756_CR_FIRB	969500C1KK5OLNWK1S69					INGENICO GROUP	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001757_CR_FIRB	969500UU4O58BR802Y55					LISI	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001758_CR_FIRB	969500UR00DF63I0VH67					BIC	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001759_CR_FIRB				FR0013269123		RUBIS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001760_CR_FIRB				FR0000071946		ALTEN	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001761_CR_FIRB	9695005MEI7OUPU2TR60			FR0010918292		TECHNICOLOR	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001762_CR_FIRB	969500 7ZEQ7M0OE74G82					EUROTUNNEL	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001763_CR_FIRB	9695000UMPNY21KKDO98					BOIRON	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001764_CR_FIRB				FR0000052292		HERMES	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001765_CR_FIRB	969500M1XNLOXJ9HOI75					COMPAGNIE FINANCIERE DE BOURBON	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001766_CR_FIRB	969500D8 30K8WFLKFS83					SOMFY	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001767_CR_FIRB	969500 18NOMJX5XRH047					METROPOLE TV	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001709_CR_AIRB	969500XCSBJ69XGNZ328					SEMYRHAMIS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001710_CR_AIRB	969500FJUGIPLYLIEC76					ARTEMIS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001711_CR_AIRB	9695008MET09TEOXJ173					COMPAGNIE DE CORNOUAILLE	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001712_CR_AIRB	969500CVFTUT88V8QN95					DASSAULT AVIATION	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001713_CR_AIRB	969500LEKCH46VV86P94					BOLLORE	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001714_CR_AIRB	969500UX71LCE8MAY492					ELIS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001715_CR_AIRB	96950051 9GPPQNAMTH05					B S A FINANCES	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001716_CR_AIRB	969500W55UQUHWOSRB80					EUROSIC	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001717_CR_AIRB	969500LHH3NT7PK1V89					ORPEA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001718_CR_AIRB	969500OGZDTIRLRQU17					BOUYGUES IMMOBILIER	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001719_CR_AIRB	969500SWRDP1AYZYDX76					SCDM	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001720_CR_AIRB	9695007Q9M1S87XUJV47					BOUYGUES TELECOM	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001721_CR_AIRB	9695001VLC2KYXX0DW73					COMPAGNIE PLASTIC OMNIUM	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001722_CR_AIRB	549300JQIZM6CL7POC81					SUEZ	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001723_CR_AIRB	969500IKZVNVMKPAY661					RUBIS ENERGIE	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001724_CR_AIRB	969500PWCKUA6QNO8Y23					MOTIER	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001725_CR_AIRB	549300IEZOOA66PTBR68					ATOS SE	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001726_CR_AIRB	969500WQFC6OAQYG7E65					TELEVISION FRANCAISE 1	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001727_CR_AIRB	9695007JOO3V2B0GMP47					DECATHLON	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001728_CR_AIRB	969500651BWY0APQJM86					DASSAULT SYSTEMES SE	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001729_CR_AIRB	969500OQXKE5WDM9M994					EIFFAGE	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001730_CR_AIRB	969500R1521NUCTKXK79					FONCIERE DE PARIS SIIC	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001731_CR_AIRB	969500IL7U7UEI5ZYJ34					BOUYGUES CONSTRUCTION	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001732_CR_AIRB	969500Q3PFE0726VMU34					EIFFARIE	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001733_CR_AIRB	969500C656AA39O94N60					EURAZEO	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001734_CR_AIRB	969500ICGCY1PD6OT783					ALTAREA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001735_CR_AIRB	969500EGYS5J8YJ6P956					HAVAS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001736_CR_AIRB	969500O2Y0OVJGF76078					GROUPE KEOLIS SAS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001737_CR_AIRB	969500SXUPEA7RX9OA51					FONCIERE EURIS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001738_CR_AIRB	969500LNLEL8KFXS7U25					NEXITY LOGEMENT	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001739_CR_AIRB	969500BRQONOTJS0UN50					ANF IMMOBILIER	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001740_CR_AIRB	969500089H376W9LB3649					RUBIS TERMINAL	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001741_CR_AIRB	9695005PEG4IL375U849					FINANCIERE DE L ODET	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001742_CR_AIRB	9695006S0DLX9E1R1142					TECHNIPFRANCE	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001743_CR_AIRB	969500P1T9REJ2Y8HS19					LISEA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001744_CR_AIRB	969500089OR2LOR1SM021					GROUPE ARNAULT	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001745_CR_AIRB	549300TPMBM6S3XOIF71					GROUPE ADEO	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001746_CR_AIRB	969500HXH031HJIFGL63					PEUGEOT CITROEN AUTOMOBILES SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001747_CR_AIRB	969500N2QX5LGFFZ0I67					FONCIERE DES MURS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001748_CR_AIRB	529900FWTU88V844B672					TOTAL TREASURY	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001749_CR_AIRB	969500WEPS61H6TJM037					KORIAN	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001750_CR_AIRB	969500S7Q366PZ8ZJS72					IPSEN	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001751_CR_AIRB	969500QQ1X5XHG649644					VIRBAC	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001752_CR_AIRB	969500T0V37NV3M8PR58					ALTRAN TECHNOLOGIES	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001753_CR_AIRB	969500TPU5T3HA5D1F11					BUREAU VERITAS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001754_CR_AIRB	9695004GI61FHFFNRG61					TELEPERFORMANCE	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001755_CR_AIRB	549300AK8Y0LBIQ4T071					BIOMERIEUX	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001756_CR_AIRB	969500C1KK5OLNWK1S69					INGENICO GROUP	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001757_CR_AIRB	969500UU4O58BR802Y55					LISI	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001758_CR_AIRB	969500UR00DF63I0VH67					BIC	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001759_CR_AIRB				FR0013269123		RUBIS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001760_CR_AIRB				FR0000071946		ALTEN	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001761_CR_AIRB	9695005MEI7OUPU2TR60			FR0010918292		TECHNICOLOR	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001762_CR_AIRB	969500TZEQ7M0OE74G82					EUROTUNNEL	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001763_CR_AIRB	9695000UMPNY21KKDO98					BOIRON	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001764_CR_AIRB				FR0000052292		HERMES	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001765_CR_AIRB	969500M1XNLOXJ9HOI75					COMPAGNIE FINANCIERE DE BOURBON	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001766_CR_AIRB	969500D830K8WFLKFS83					SOMFY	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001767_CR_AIRB	969500I8NOMJX5XRH047					METROPOLE TV	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001923_CT_AIRB	969500GVS02SJYG9S632					CARREFOUR BANQUE	FR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
1N_0001924_CT_AIRB	969500O1WI712W7PQG45					RCI BANQUE	FR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001925_CT_AIRB	969500E07BR6468F5910					ONEY BANK	FR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
1N_0001923_CR_FIRB	969500GVS02SJYG9S632					CARREFOUR BANQUE	FR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001924_CR_FIRB	969500O1WI712W7PQG45					RCI BANQUE	FR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001925_CR_FIRB	969500E07BR6468F5910					ONEY BANK	FR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
1N_0001923_CR_AIRB	969500GVS02SJYG9S632					CARREFOUR BANQUE	FR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001924_CR_AIRB	969500O1WI712W7PQG45					RCI BANQUE	FR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001925_CR_AIRB	969500E07BR6468F5910					ONEY BANK	FR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
1N_0001923_CC_FIRB	969500GVS02SJYG9S632					CARREFOUR BANQUE	FR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001924_CC_FIRB	969500O1WI712W7PQG45					RCI BANQUE	FR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001925_CC_FIRB	969500E07BR6468F5910					ONEY BANK	FR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
1N_0001923_CC_AIRB	969500GVS02SJYG9S632					CARREFOUR BANQUE	FR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001924_CC_AIRB	969500O1WI712W7PQG45					RCI BANQUE	FR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
1N_0001925_CC_AIRB	969500E07BR6468F5910					ONEY BANK	FR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001769_CT_FIRB	529900S0M4WPD32PHG16	28351 09-6				C&F International GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001769_CT_AIRB	529900S0M4WPD32PHG16	28351 09-6				C&F International GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001769_CR_FIRB	529900S0M4WPD32PHG16	28351 09-6				C&F International GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001769_CR_AIRB	529900S0M4WPD32PHG16	28351 09-6				C&F International GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001769_CC_FIRB	529900S0M4WPD32PHG16	28351 09-6				C&F International GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001769_CC_AIRB	529900S0M4WPD32PHG16	28351 09-6				C&F International GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001770_CT_FIRB	1AW6P2GG0FOINEBZUQ05	26772 62-4				Vodafone Kabel Deutschland GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001770_CT_AIRB	1AW6P2GG0FOINEBZUQ05	26772 62-4				Vodafone Kabel Deutschland GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001770_CR_FIRB	1AW6P2GG0FOINEBZUQ05	26772 62-4				Vodafone Kabel Deutschland GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001770_CR_AIRB	1AW6P2GG0FOINEBZUQ05	2677262-4				Vodafone Kabel Deutschland GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001770_CC_FIRB	1AW6P2GG0FOINEBZUQ05	2677262-4				Vodafone Kabel Deutschland GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001770_CC_AIRB	1AW6P2GG0FOINEBZUQ05	2677262-4				Vodafone Kabel Deutschland GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001771_CT_FIRB	5299006EQ03K3SSUYS12	2653513-8				Metro AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001771_CT_AIRB	5299006EQ03K3SSUYS12	2653513-8				Metro AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001771_CR_FIRB	5299006EQ03K3SSUYS12	2653513-8				Metro AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001771_CR_AIRB	5299006EQ03K3SSUYS12	2653513-8				Metro AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001771_CC_FIRB	5299006EQ03K3SSUYS12	2653513-8				Metro AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001771_CC_AIRB	5299006EQ03K3SSUYS12	2653513-8				Metro AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000992_CC_AIRB	815600BFEB936DC6ED24				BEN IM EQUITY	Benetton Group SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000992_CT_AIRB	815600BFEB936DC6ED24				BEN IM EQUITY	Benetton Group SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000992_CR_AIRB	815600BFEB936DC6ED24				BEN IM EQUITY	Benetton Group SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000992_CC_FIRB	815600BFEB936DC6ED24				BEN IM EQUITY	Benetton Group SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000992_CT_FIRB	815600BFEB936DC6ED24				BEN IM EQUITY	Benetton Group SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000992_CR_FIRB	815600BFEB936DC6ED24				BEN IM EQUITY	Benetton Group SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000001_CT_STDA		1040	58237v		0296104D AV EQUITY	ALPINE Bau GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000002_CT_STDA	529900SVO3GJ18GL5F14	8670870	310593f			AMAG Austria Metall AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000003_CT_STDA	549300VZKC61IR5U8G96	26972	50935f	AT0000730007	ANDR AV EQUITY	ANDRITZ AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000004_CT_STDA	529900LMTI8YSE62EI88				LHA GF Equity	AUSTRIAN AIRLINES AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000005_CT_STDA	5299004QD601B8U1HD44	131830	109445z			Austrian Gaming Industries GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000006_CT_STDA	529900J7EWWGQ375DL84	2410	53507m			AVL List GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000007_CT_STDA		226424	58036y			Bauunternehmung Granit Gesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000008_CT_STDA		160431	89102h			BENE AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000009_CT_STDA	529900ZAFSOBVFCKF263		319670d		045 6855 D AV EQUITY	Benteler International Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000010_CT_STDA	5299000SY4448XU04857	847216	86959g			CAG Holding GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000011_CT_STDA	5299003V84MVB5A3C324	5762600	231192p			CARBONES HOLDING GMBH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000012_CT_STDA	529900G8XM6H1XVZBJ73	67504	99639d			Casinos Austria Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000013_CT_STDA	529900VN62L73X2OJX85	5200326	212163f			conwert Immobilien Invest SE	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000014_CT_STDA		7161956	270027z			DCM DECOmetal GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000015_CT_STDA		76350	67493f			dm drogerie markt GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000016_CT_STDA	5299002NFQKOBT1E8569	3570614	156765m			DO & CO Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000017_CT_STDA	5299004ARAOQMGTWC113	125709	70342w			Doppelmayr Seilbahnen GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000018_CT_STDA	54930060U4XOVED1T359					OMV Gas Marketing & Trading GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000019_CT_STDA	529900WJZJAEI0VBLP60					Egger Holzwerkstoffe GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000020_CT_STDA	52990048A4N0S24VG982	159026	42973x			Eglo Leuchten GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000021_CT_STDA	529900N8OA1GVSR5R946	30988	76532y			Energie AG Oberösterreich	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000022_CT_STDA	529900BMPGUGAPYYAV45	6106	126805d			Energie Burgenland AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000023_CT_STDA	529900WID59A601HHYX13	2795493	145825z			Erber Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000024_CT_STDA	529900P4JZBFEVNEAE60				EVN AV Equity	EVN AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000025_CT_STDA		9907106	347483f			Felbermayr Holding GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000026_CT_STDA	549300FQ2ILBH7DJ6145	1754530	42984m			Flughafen Wien Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000027_CT_STDA	529900RJAN0LNMW7Q775	1312138	89381v			HABAU Hoch- und Tiefbaugesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000028_CT_STDA	5299000X53SAWQMDFF06	58114	26451z			Hofer Kommanditgesellschaft	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000029_CT_STDA		1640348	47654f			Hyundai Import Gesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000030_CT_STDA	529900RQJADHH91ABP14	2777363	144991y			Infineon Technologies Austria AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000031_CT_STDA	529900DSSMPIR6R3GO43	130311	64543t			J. u. A. Frischeis Gesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000032_CT_STDA	529900 8ARRNJFPBNTM78	4155033	178368g			Kapsch BusinessCom AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000033_CT_STDA	529900A9NX1TM65N4176	21369	99133i			KELAG-Kärntner Elektrizitäts-Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000034_CT_STDA		1376136	94579m			Leiner Immobilien GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000035_CT_STDA		25798	32725a			Leyrer + Graf Baugesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000036_CT_STDA		1216520	106825x			Management Trust Holding Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000037_CT_STDA	529900JYVV57QBKV9G11	1991078	35673k			MFC Commodities GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000038_CT_STDA	529900WFARKZGRCQ8652					MONTANA TECH COMPONENTS GMBH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000039_CT_STDA	213800CUWJ54846X6779	1760513	40450k			Montanwerke Brixlegg Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000040_CT_STDA	529900UUANUJ60MNMX97		71396w		7716424Z AV EQUITY	ÖBB - Infrastruktur Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000041_CT_STDA	529900UOHXZ1BIORCV04	6467385	248742y			ÖBB-Personenverkehr Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000042_CT_STDA	529900B76VL5KG71J029	6515541	250198p			ÖBB-Postbus GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000043_CT_STDA	529900UZY47TEIFNF978	6496644	249666g			ÖBB-Produktion Gesellschaft mbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000044_CT_STDA	549300V62YJ9HTLRI486		93363z	AT0000743059	OMV AV EQUITY	OMV Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000045_CT_STDA		3512231	154148p			Österreichische Bundesforste AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000046_CT_STDA	529900IFAV83BX8O1O91	526819	33393h	AT0000758305	PAL AV EQUITY	PALFINGER AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000047_CT_STDA		957313	115289v			QuadraCir AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000048_CT_STDA	529900HTNHA5ACH9N32	1074393	56247t		495680Z AV EQUITY	Red Bull GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000049_CT_STDA	529900ENFTO28GS3KF76	1813722	78563i			Rohöl-Aufsuchungs Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000050_CT_STDA	529900SU4ZMMSYUJ5G02	7113951	267218v			ROXCEL Handelsgesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000051_CT_STDA	549300C4S664YT7T5S56	38229	51350s			Salzburg AG für Energie, Verkehr und Telekommunikation	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000052_CT_STDA	549300XBCUMUR5CI0181					Sappi Papier Holding GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000053_CT_STDA	5299002XAOMQWAIZMA51	271020	128056v			Schmid Industrieholding G.m.b.H.	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000054_CT_STDA	52990021T5LVTQOGSU18	39594	60562m			Siemens Aktiengesellschaft Österreich	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000055_CT_STDA	529900O20W1PPT0HC0V31					Steinhoff Europe AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000056_CT_STDA	529900TYYSRJH2VJSP60	421065	88983h	AT0000000STR1	STR AV EQUITY	Strabag SE	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000057_CT_STDA	529900BTWJ6SISIJ5854	5880980	235264b			SWARCO AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000058_CT_STDA	529900SCL1LJL8PZNI48	501247	83175t			Swietelsky Baugesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000059_CT_STDA	529900V54UV5XQUK5585		FN155563W		TKA AV Equity	Telekom Finanzmanagement GmbH	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000060_CT_STDA	529900OOW8ELHOXWZP82				UN9 GS Equity	UNIQA Insurance Group AG	AT	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000061_CT_STDA	549300IFXHQIB5POT565	3734340	162844b			VAMED ENGINEERING GmbH & CO KG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000062_CT_STDA	5299006UDSEJCTTEJS30	45926	760232	AT0000746409	VER AV EQUITY	VERBUND AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000063_CT_STDA	529900ZAXBMQDJWPNB72	2147807	66209t	AT0000937503	VOE AV EQUITY	voestalpine AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000064_CT_STDA	5299008VQJD65XCUPR16	113477O-5	HRA661038		6830553Z AV EQUITY	Voith Turbo GmbH & Co. KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000065_CT_STDA	529900VXIFBHO0SW2131	46434	77676f	AT0000831706	WIE AV EQUITY	Wienerberger AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000066_CT_STDA	529900OS67T49AW45S74	194255	121150m		6657072 AV EQUITY	WIENERBERGER FINANZ SERVICE GMBH	AT	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000067_CT_STDA	529900OJFTLS1RYWEI55	9565779	336561v			XXXLutz KG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000068_CT_STDA	529900IIODYNYAZ2ID26					ZUMTOBEL AG	AT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000069_CT_STDA	54930002QM8QVWM56E14					Amcor Ltd	AU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000070_CT_STDA	WZE1WSENV6JSZFK0JC28				BHP AU EQUITY	BHP Billiton Ltd	AU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000071_CT_STDA					6026550Z AU EQUITY	Coates Group Pty Ltd (Ex-Ned Group Holdings Pty Ltd)	AU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000072_CT_STDA	JOR7RJTXUXBRJ4UA5G70				CCL AT Equity	Coca-Cola Amatil Limited	AU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000073_CT_STDA	549300HPMK7UWN02N804		PA3337938		CWN AT Equity	Crown Group Finance Limited	AU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000074_CT_STDA					LEI AU EQUITY	Leighton Holdings Ltd	AU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000075_CT_STDA	ACMHD8HWFMFUJQQ8Y590				MQG AU EQUITY	Macquarie Group Ltd	AU	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000076_CT_STDA	ZSN21WNPYW6ISMRUC664				ORG AU EQUITY	Origin Energy Ltd	AU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000077_CT_STDA	5493008XVFHYYV0YHN70				HUWA GF Equity	Powercor Australia, LLC	AU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000078_CT_STDA	YLXNW6TI6QSK1H8H0N82				QAN AU EQUITY	Qantas Airways Ltd	AU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000079_CT_STDA			520433129		SPT AU EQUITY	Spotless Holding SAS	AU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000080_CT_STDA	PCTXNQGRJVR3OG33JG65				TLS AT Equity	Telstra Corporation Limited	AU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000081_CT_STDA	549300I3L32ZX9557ST85				WES AU EQUITY	Wesfarmers Ltd	AU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000082_CT_STDA	QNWEWQBS7HP85QHXQL92					Woolworths Ltd	AU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000083_CT_STDA	G05OZ4J4E05KDATL0J93					AG Insurance	BE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000084_CT_STDA	549300IHBDUTUNQJJB79	16342			AGFB BB EQUITY	Agfa-Gevaert NV	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000085_CT_STDA	549300N22C0GCT5BUD97	26198				AJINOMOTO OMNICHEM	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000086_CT_STDA		116163				ALBELIC	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000087_CT_STDA		225626				ALCATAN	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000088_CT_STDA	549300H3828EMEXB082				ABI BB EQUITY	Anheuser-Busch InBev NV/SA [ABInBev]	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000089_CT_STDA	549300BKDDQ56JWCBT72	1098030				AQUAFIN	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000090_CT_STDA	549300B4HNJJSAWU1C95	1138391				ARPAL MANAGEMENT	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000091_CT_STDA	213800R1F1EJYM4ICO85		444734706	BE0444734706		Barry Callebaut Services	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000092_CT_STDA	549300CWRXC5EP004533				BELG BB Equity	Belgacom S.A.	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000093_CT_STDA	549300R918GUZLNIV408		890082292			Brussels Airport Company S.A./N.V.	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000094_CT_STDA		433287				CENTRE HOSPITALIER CHRETIEN	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000095_CT_STDA		81095				CHAUSSURES CECIL	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000096_CT_STDA	549300IP2F5TKUC0GF38	82988				CHEMITEX	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000097_CT_STDA	549300TM914CSF6KI389	149177			COFB BB EQUITY	COFINIMMO	BE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000098_CT_STDA		184723				COLLIGNON ENG.	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000099_CT_STDA		201775				COMPAGNIE BELGE D'INVESTISSEMENT COMMERCIAL	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000100_CT_STDA	213800DMG7PUQHINO388			BE0401641663		Louis Delhaize - Compagnie franco-belge d'Alimentation	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000101_CT_STDA		255648				DOD	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000102_CT_STDA		1145532				EDIFICIO	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000103_CT_STDA	T0YOOBZO4L6YAD6SAV65	14206	403170701		ELEB BB EQUITY	ELECTRABEL	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000104_CT_STDA	549300JC3HI3K7ZSYU66	1329681				ELEM	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000105_CT_STDA	549300S1MP1NFDIKT460			BE0476388378	ELI BB Equity	ELIA SYSTEM OPERATOR	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000106_CT_STDA	5493001XW6MSHRMFLU28				ENI GY Equity	eni finance international SA	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000107_CT_STDA	549300VO7PUETX031S03	10309		BE0860004176		ETEXCO SA	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000108_CT_STDA		13771				ETS DESIMONE	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000109_CT_STDA	529900S3AH5LF0YZWD07					Euler Hermes Europe	BE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000110_CT_STDA	549300D80RYON74MEJ03	18181			EURN BB EQUITY	Euronav NV	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000111_CT_STDA	8RDWFWPP4PLMZ5PIQH32					Fluxys G SA	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000112_CT_STDA		25281				G EN J VAST GOED	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000113_CT_STDA		65807				HOET TRUCKING & RENTING	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000114_CT_STDA	549300M48VNC2Z0MDG47	71844				HOTTLET FROZEN FOODS	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000115_CT_STDA	549300GR6U0KHJD7DG07					IKEA SERVICE CENTRE N.V.	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000116_CT_STDA		84089				INTERNATIONAL ORE ET FERTILIZER BELGIUM	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000117_CT_STDA		85640				JEAN WAUTERS-ACIERS SPECIAUX	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000118_CT_STDA		111717				M.G.S.	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000119_CT_STDA	5493004FKZI5863972 40					Magotteaux International SA	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000120_CT_STDA	549300Q80KFPKZC6BQ79	144096				MENOUQUIN	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000121_CT_STDA		166601				N.V BESIX S.A	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000122_CT_STDA	5493002HHHFTG6G3BG36			BE0431676229	OME BB EQUITY	OMEGA PHARMA	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000123_CT_STDA		168945				OPIO	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000124_CT_STDA		192350				PHARMACIES SERVAIS	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000125_CT_STDA	549300641CEXFA8M0W31	202291		BE0405747040		PRAYON	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000126_CT_STDA		204834				PRO CONCEPT M P J	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000127_CT_STDA	549300NMIBTX17HWF142	233001				RARE GEMS	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000128_CT_STDA	549300X72GEQB1X8K911	247664				ROULARTA MEDIA GROUP	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000129_CT_STDA	529900PY79CWSUGVK810	249233				S.A. CORMAN	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000130_CT_STDA	549300O3VKWJUM16UI64	257312				SAMIR GEMS	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000131_CT_STDA	213800WWE8U6DC99NP03					SCR Sibelco NV	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000132_CT_STDA		257564				SEADCO	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000133_CT_STDA	213800WDGKCVWZAN1N02	1051701	465409265		0790057 D BB EQUITY	SILFIN NV	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000134_CT_STDA		294964				SOBEMO	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000135_CT_STDA		302642				SOCIETE ANONYME DE VENTE DES EQUIPEMENTS TRANE	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000136_CT_STDA	549300BB5CXGL9YV0D53	303429				SOCIETE COOPERATIVE AGRICOLE DE LA MEUSE	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000137_CT_STDA		303783				SOCIETE D'APPLICATIONS ET DE TRAVAUX	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000138_CT_STDA	549300MMVL80RTBP3O28	556814			SOLB BB EQUITY	Solvay SA	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000139_CT_STDA		923107				TEAM KALORIK GROUP	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000140_CT_STDA	549300ZKLIF7RP6EH823			BE0412101728	TESB BB EQUITY	Tessenderlo Chemie	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000141_CT_STDA		953398				TEX ALLIANCE	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000142_CT_STDA		1044409				TOP-TEX BENELUX	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000143_CT_STDA	2138008J191VLSGY5A09				UCB BB EQUITY	UCB SA	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000144_CT_STDA	529900F3AIQBCS8ZSV61				UMI BB EQUITY	Umicore SA	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000145_CT_STDA	549300I8MCDJ4Y6D5SI04	1113512				UNISTEEL	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000146_CT_STDA		1140588				UNIVERSITE LIBRE DE BRUXELLES	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000147_CT_STDA	549300TRHV6F6IE14H93	1159858		BE0404060032		Van Hool nv	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000148_CT_STDA		1231271				VASTGOED MANAGEMENT ASSOCIATIE	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000149_CT_STDA	529900RAZGQHX0VFTK05					Volkswagen Group Services S.A.	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000150_CT_STDA	549300NWW2UDYHH65J03	1911623				WILDO PROPERTIES	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000151_CT_STDA	5299007TSQVOLXOABA65	1364744				ZF WIND POWER ANTWERPEN	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000152_CT_STDA	4P8GJCF52NVFW7UL4C95		18630		ACE US Equity	ACE Tempest Reinsurance Ltd.	BM	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000153_CT_STDA	549300J3KKX1PEJGDW36				ACGL US Equity	Arch Reinsurance Ltd.	BM	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000154_CT_STDA	UNZWILHE4KMRP9K2L524		34678		NCLH UW Equity	NCL Corporation Ltd.	BM	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000155_CT_STDA	V5EGRCZCH7FN6WX41891				OEH UN Equity	Orient-Express Hotels Ltd.	BM	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000156_CT_STDA	549300F7ZDOIMR4PZW67				IPG US Equity	Pacnet Limited	BM	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000157_CT_STDA	V7TL7UQFHNWUEMDZ3X02				RNR US Equity	Renaissance Reinsurance Ltd.	BM	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000158_CT_STDA	549300 8CA3NMHYEVT131					VimpelCom Ltd.	BM	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000159_CT_STDA				BMG455841020		HAL TRUST	BM	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000160_CT_STDA	549300 1QYTIDILBVYO18					Companhia Brasileira de Aluminio	BR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000161_CT_STDA	549300TH5Q6VRP8OT012				ABI LI Equity	Companhia de Bebidas das Americas (AmBev)	BR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000162_CT_STDA	549300EM51WYXFHUY333					Embraer S.A.	BR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000163_CT_STDA					FIBR3 BZ EQUITY	Fibria Celulose SA	BR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000164_CT_STDA	549300J801JZRCMFE49				XPBR SQ Equity	Petroleo Brasileiro S.A. - PETROBRAS	BR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000165_CT_STDA					VALE5 BZ EQUITY	Vale SA	BR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000166_CT_STDA	LXVM6T3LO7QIZ8LUZ688					Votorantim Cimentos S.A.	BR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000167_CT_STDA	5S53547PRDP469JRO238		2880814		AGU CT Equity	Agrium Inc.	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000168_CT_STDA	4B4HI3CGXMBDC0G6BM51				AC/A CT Equity	Air Canada	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000169_CT_STDA	549300OSW32RVX8CCZ87				ANCUF PQ Equity	Alimentation Couche-Tard Inc.	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000170_CT_STDA	DR5LKEURSR85XLM64266		7501889		ALA CT Equity	AltaGas Ltd.	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000171_CT_STDA	0O4KBQCJZX82UKGCBV73				ABX CN EQUITY	Barrick Gold Corp	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000172_CT_STDA	549300119203PRB5KR45				BCE CT Equity	BCE Inc.	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000173_CT_STDA	549300VPM8ERH1Q42198					Bell Canada	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000174_CT_STDA	W7L3VLU8EHQY34Z36697				BBD/B CN EQUITY	Bombardier Inc	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000175_CT_STDA	36ZUFRRMJERSM4Q0S289		746053		BPO CT Equity	Brookfield Office Properties Inc.	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000176_CT_STDA	3SU7BEP7TH9YEQOZCS77				CNI UN Equity	Canadian National Railway Company	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000177_CT_STDA	549300 8IGIA1HJMDJ540		1722453		CNQ CT Equity	Canadian Natural Resources Limited	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000178_CT_STDA	NXIVWPYOIVYXFF6WCZ47				CVE CN EQUITY	Cenovus Energy Inc	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000179_CT_STDA	549300WSRCZY73ZG3090		003267116 6000 5			CGI GROUP INC.	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000180_CT_STDA	XYSIJOU3HNVROZWNA008				UFS CT Equity	Domtar Corporation	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000181_CT_STDA	98TPTUM4IVMFCZBCUR27				ENB CN EQUITY	Enbridge Inc	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000182_CT_STDA	CZ72ZHBVKZXQRV3XFE26				ECA CN EQUITY	Encana	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000183_CT_STDA	549300679TRDUXPT7415		206654303			EPCOR Utilities Inc.	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000184_CT_STDA	I2YOHH651BBT53JFYQ52				G CT Equity	Goldcorp Inc.	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000185_CT_STDA	B1EEF6ML54YDWRC6ZK53		2015335496			Harvest Operations Corp.	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000186_CT_STDA	549300UEBMAQDN0K0R06				K CN EQUITY	Kinross Gold Corp	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000187_CT_STDA	95RWVLFZX6VGDZNNTN43				MG CN EQUITY	Magna International Inc	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000188_CT_STDA	6Q7WW7FQZR6X22IL2179					Nexen Energy ULC	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000189_CT_STDA	549300O4ZJZZOHH4H804		3572862		NBD CT Equity	Norbord Inc.	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000190_CT_STDA	5493007M1XGU5E55ZJ25					NOVA Chemicals Corporation	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000191_CT_STDA	549300HD1RTPBQU69P29				BIN CT Equity	Progressive Waste Solutions Ltd.	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000192_CT_STDA	549300A0QNNPY14D9106				SCC CT Equity	Sears Canada Inc.	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000193_CT_STDA	3XCBVWUPHGB Z5GF7TY15				SU CN EQUITY	Suncor Energy Inc	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000194_CT_STDA	NQWTWUIL1PK7V7N5Y468				TLM CN EQUITY	Talisman Energy Inc	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000195_CT_STDA	T8KI5SQ2JRWHL7XY0E11				TCK/B CN EQUITY	Teck Resources Ltd [Ex-Teck Cominco Ltd]	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000196_CT_STDA	YHKQM2RIPKZYOZ6RVZ46				TK US Equity	Teekay Corporation	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000197_CT_STDA	L2TEUTQ8OSHMJWVLCE40				T CT Equity	TELUS Corporation	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000198_CT_STDA	549300561UZND4C7B569		884903		TOC GF Equity	Thomson Reuters Corporation	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000199_CT_STDA	HJZQGXYTVV2NWJZLPW74				TOM GY Equity	Toyota Credit Canada Inc.	CA	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000200_CT_STDA	5BV0116231JPDAPMGH09				TRP UN Equity	TransCanada PipeLines Limited	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000201_CT_STDA	PRAQ4VOSFIK7OQ8Z2512		4406354		VALE3 BS Equity	Vale Canada Limited	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000202_CT_STDA	WT03B8BB1IX8W19ZGV02					Vermilion Energy Inc.	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000203_CT_STDA	549300WHE4O6UJ2KU013					Yamana Gold Inc	CA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000204_CT_STDA	5493003DNMEAO1DT3F51				ABBN VX EQUITY	ABB Ltd [Asea Brown Boveri]	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000205_CT_STDA	NI14Y5UMU60O7JE9P611				ADEN VX EQUITY	Adecco SA	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000206_CT_STDA	549300Q3WREIMQYFBC20				0170576D SW EQUITY	Ameropa AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000207_CT_STDA	5493007KVRV2OKRXFA55		CH-020.3.035.716-8		AML LN Equity	Amlin AG	CH	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000208_CT_STDA	529900H7ZPIGI2U3CJ14					AXPO TRADING AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000209_CT_STDA	213800Y5RWKLDPUTT265				BARN SW EQUITY	Barry Callebaut AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000210_CT_STDA	529900UPDCU6WEL7W167				BALN VX Equity	Basler Versicherung AG	CH	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000211_CT_STDA		2816554-6	HRB54517	DE000DCAG010	7705815Z SW EQUITY	DEMAG CRANES AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000212_CT_STDA	5493002MXX2JILKWLE880				567151Z SW EQUITY	Duferco SA	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000213_CT_STDA	549300I08UA8SMJON743		CH-270.3.002.354-9		DUFN EB Equity	Dufry international AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000214_CT_STDA	549300ADLU67CYBFHW70		CH-645.1.008.684-9			Elsevier Finance SA	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000215_CT_STDA	529900Y8BGAFVVVYVN24				GATE SE Equity	gategroup Holding AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000216_CT_STDA	213800SVRMQA1TD91D41				GIVN VX Equity	Givaudan SA	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000217_CT_STDA	213800PSSU2QXF1WLR89				GLEN LN EQUITY	Glencore International AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000218_CT_STDA	549300DHSS9U1QKJZG57		KvK 34275373 0000		1002136Z SW EQUITY	GUNVOR INTERNATIONAL BV	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000219_CT_STDA	529900EHPFPYHV6IQO98				HOLN VX EQUITY	Holcim Ltd	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000220_CT_STDA	529900Q0YED3805QXQ66					KUEHNE AND NAGEL INTERNATIONAL AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000221_CT_STDA	529900T4N8ID7UPV7A95					LIEBHERR-INTERNATIONAL AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000222_CT_STDA	549300EFW4H2TCZ71055					Lonza Group AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000223_CT_STDA	KY37LUS27QQX7BB93L28		CH-550.0.067.293-5	CH0038863350	NESN.VX	NESTLE S.A.	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000224_CT_STDA	529900I2PEF1FN6N6723				2284161Z SW EQUITY	Nord Stream AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000225_CT_STDA					NOVN VX EQUITY	Novartis AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000226_CT_STDA	549300HUJ5CJUX02RS52					OMV SUPPLY & TRADING AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000227_CT_STDA	529900JRTT699WFOV74					OMYA (Schweiz) AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000228_CT_STDA	549300HMJAFUW4NSKI73					Paul Reinhart AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000229_CT_STDA					ROG VX EQUITY	Roche Holding Ltd	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000230_CT_STDA	529900JTQ0Z1J44SHZ08		CH-100.3.010.656-7		STLN SE Equity	SCHMOLZ + BICKENBACH AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000231_CT_STDA	549300R3N69EGGYPU434				SIK IX Equity	Sika AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000232_CT_STDA	213800Z8NOHKRI42W10			NL0000226223	STM FP EQUITY	STMICROELECTRONICS NV	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000233_CT_STDA	549300OKUC3Z24U77V93				SLHN VX Equity	Swiss Life Holding AG	CH	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000234_CT_STDA	549300SL9HHOXS3B739		CHE-102.753.938		SCMN VX Equity	Swisscom AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000235_CT_STDA	549300HTOMQG20JYV568				SYNN VX Equity	Syngenta AG	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000236_CT_STDA	KSVC38RP5WL6C6LJGG03				TYC US Equity	Tyco International Ltd.	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000237_CT_STDA	549300VBJS7MG74G2H60					Weatherford International Ltd	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000238_CT_STDA					WOS LN EQUITY	Wolseley Plc	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000239_CT_STDA					XTA LN EQUITY	Xstrata Plc	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000240_CT_STDA	50ZCTKCMUDIABGHX3R52					Zurich Insurance Company	CH	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000241_CT_STDA	549300IF4IFG0FS0RM26				AESGENER CC Equity	AES Gener S.A.	CL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000242_CT_STDA	549300NLTGCFV7482429				CENCOSUD CC Equity	Cencosud S.A.	CL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000243_CT_STDA	549300YP3P0JZBLIV197					EMPRESA NACIONAL DEL PETROLEO	CL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000244_CT_STDA	549300G475ACIABB4385			USG49215AA73	CMPC CC Equity	Inversiones CMPC S.A.	CL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000245_CT_STDA	549300HX3UUDPEFTG707				LAN CC Equity	Latam Airlines Group S.A.	CL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000246_CT_STDA	549300RUPF4SKMJPUR70				BLT LN Equity	Minera Escondida Limitada	CL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000247_CT_STDA					600031 CH EQUITY	Sany Heavy Industry Co Ltd	CN	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000248_CT_STDA	A25574TZFLBNK7NWQT47				PRE CT Equity	Pacific Rubiales Energy Corp.	CO	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000249_CT_STDA	724500JV0VHPRVANL538		5778	ANN4327C1220		HUNTER DOUGLAS NV	CW	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000250_CT_STDA	213800MRTA64ULUE9919					CARBO ONE LIMITED	CY	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000251_CT_STDA	549300OEZB4GETCGEX34					GUNVOR GROUP LTD	CY	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000252_CT_STDA	549300IVA1PZNX2MN285				0163947D CY EQUITY	Mercuria Energy Group Ltd	CY	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000253_CT_STDA	213800ILK2Z2HSER4U15				PRS NO EQUITY	PROSAFE	CY	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000254_CT_STDA	31570010000000137835	1131604	29287391			ALTA, a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000255_CT_STDA	31570010000000116592	657856	25572881			ARMATURY Group a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000256_CT_STDA	31570010000000075367	765380	28402758			BAK stavební společnost, a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000257_CT_STDA	31570010000000115525	834699	46504940			Cerea, a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000258_CT_STDA	31570010000000034336	1023328	70994226			České dráhy, a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000259_CT_STDA	315700CTFRL3U2DNMO58	633919	25085689			CETELEM ČR, a.s.	CZ	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000260_CT_STDA	529900S5R9YHJHYKKG94			CZ0005112300	CEZ CP EQUITY	CEZ a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000261_CT_STDA	3157 00XJHXU2PD40RU82	865668	48589837			DEKTRADE a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000262_CT_STDA	529900C5PL4JGDILRZ94	837043	46678468			HOCHTIEF CZ a. s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000263_CT_STDA	315700100000000995 20	644725	25322257			IMOS Brno, a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000264_CT_STDA	315700100000000326 87	1086806	931			METALIMEX a. s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000265_CT_STDA	315700JDC49X4VSP6Z49	601013	14915			Metrostav a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000266_CT_STDA	31570066GBSS7JYFEL35	817880	45193592			MJM Litovel a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000267_CT_STDA	315700100000001200 84	832322	46342796			OHL ŽS, a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000268_CT_STDA	315700100000000091 16	699640	26463318			OTE, a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000269_CT_STDA	315700100000000026 85	671247	25860038			Pars nova a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000270_CT_STDA	3157001TSCT2O45NWM28	805950	43873189			PRAKAB PRAŽSKÁ KABELOVNA, s.r.o.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000271_CT_STDA	315700100000001156 22	817271	45148155			Primagra, a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000272_CT_STDA	549300KL08IFWLTWLQ52	691287	26271303			Skanska a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000273_CT_STDA	529900I8XOZDM4ZQSQ21				1025Z CP EQUITY	Skoda Auto A.S.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000274_CT_STDA	315700100000000311 35	923751	62623753			ŠKODA TRANSPORTATION a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000275_CT_STDA	213800Z39ZW4XHAAUA27	725860	27195147			SMP CZ, a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000276_CT_STDA	3157004ICDH3MRKW7534	889798	60193336			Telefónica Czech Republic, a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000277_CT_STDA	315700100000000551 91	617997	18050646			TŘINECKÉ ŽELEZÁRNY, a. s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000278_CT_STDA	3157007C98IIJK5ST356	609769	15886492			UniCredit Leasing CZ, a.s.	CZ	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000279_CT_STDA	315700EFFOU65ETZ0V16	886003	531766			UNISTAV a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000280_CT_STDA	315700100000000013 56	672337	25877950			VÍTKOVICE HEAVY MACHINERY a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000281_CT_STDA	315700100000000034 90	710607	26823357			VÍTKOVICE POWER ENGINEERING a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000282_CT_STDA	315700100000000150 33	697350	26415623			W.A.G. payment solutions, a.s.	CZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000283_CT_STDA	5493005KH7FO1T5TMX47	123661 4-2			ASG GY Equity	AachenMuenchener Lebensversicherung AG	DE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000284_CT_STDA	549300JSX0Z4CW0V5023	131978 4-3				ADIDAS AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000285_CT_STDA	549300X1WWPGMS47QQ72	1215807-7			ASG GY Equity	Advocard Rechtsschutzversicherung AG	DE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000286_CT_STDA	529900SO83U6ISM6DL85	2832395-4	HRA36525B			ALBA Group plc & Co. KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000287_CT_STDA	529900K9B0N5BT694847	1100627-7			ALV GY Equity	Allianz SE	DE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000288_CT_STDA	529900C058B9OTVFTU36	2033673-1	HRB98981			ASKLEPIOS KLINIKEN GMBH HAMBURG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000289_CT_STDA	549300FJWANEJJ25D318	1545974-6				Atlas Copco Energas GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000290_CT_STDA	529900YNBT62HCUPRG10	1106210-6				AUGUST STORCK KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000291_CT_STDA	529900SSHN9ZK7GW242	1124841-6	HRB1775	DE0006766504	NDA GY EQUITY	Aurubis AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000292_CT_STDA	529900PXZU3YHO6HMD80	1130123-1				Axel Springer SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000293_CT_STDA	529900AJX4TCFW0QT666	1104883-2				B. Braun Melsungen Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000294_CT_STDA	529900PM64WH8AF1E917	1102017-9	HRB6000	DE000BASF111	BAS GR EQUITY	BASF SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000295_CT_STDA	529900XMQYET3NBF2363	2192515-1	HRB101375	DE0005168108	B5A GY EQUITY	Bauer AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000296_CT_STDA	549300J4U55H3WP1XT59	1109561-9			BAYN GY EQUITY	Bayer AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000297_CT_STDA	YEH5ZCD6E441RHVHD759	1103190-3			BMW GY EQUITY	Bayerische Motoren Werke AG [BMW AG]	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000298_CT_STDA	529900SM0FDLLYATXU36	1103233-1				BAYWA AKTIENGESELLSCHAFT	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000299_CT_STDA	529901BUUGXAREGE533	1103821-3			BTG GR EQUITY	Bertelsmann SE & Co. KGaA	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000300_CT_STDA	529900H0HULEN2BZ4604	1114115-7	BWMAHRB710296		GBF GY Equity	Bilfinger SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000301_CT_STDA	529900XBEZ2EYI9ZOV89	3010079-6				BMG Rights Management GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000302_CT_STDA	529900FOTM78R9Q9NY89	1163617-2	HRB75534		2340173Z GR EQUITY	BOSCH UND SIEMENS HAUSGERATE GMBH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000303_CT_STDA	NNROIXVWJ7CPSR27SV97	2926464-5			BNR GY EQUITY	Brenntag AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000304_CT_STDA	529900OQDCYXCLQOAY53	1105482-2				Burda Gesellschaft mit beschränkter Haftung	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000305_CT_STDA	5299000XH7YX33EJZP65	2730972-3				CARL ZEISS AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000306_CT_STDA	5299007 6MX7KD2XYCH67	1111099-6	HRB9517	DE000CLS1001	CLS1 GY EQUITY	Celesio AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000307_CT_STDA	529900O4ND7T8ABIXF67	1235957-6				Claas Kommanditgesellschaft auf Aktien mbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000308_CT_STDA	529900A7YD9C0LLXM621	1106273-4	HRB3527	DE0005439004	CON GY EQUITY	CONTINENTAL AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000310_CT_STDA	529900 7VZZKH6 5OCN774	2781995-2				Cronimet Holding GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000311_CT_STDA	529900 8ODF4EFHRI0G60	2402196-6	HRB8957		7097181Z GR EQUITY	CWS-boco International GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000312_CT_STDA	5 299005LEM60UYKU5 235	1106512-5				DACHSER Group SE & Co. KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000313_CT_STDA	529900R27DL06UVNT076	2344103-3	HRB19360		DAI GR EQUITY	Daimler AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000314_CT_STDA	5299006S0UKN6D9ZP412	2451917-5				DB NETZ AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000315_CT_STDA	529900I2DLZPTFPENJ05	1106744-4				DEHNER GMBH & CO KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000316_CT_STDA	5 299005A2ZEP6AP7KM81	2537834-0			ANN GF Equity	Vonovia SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000317_CT_STDA	529900 63S23N13HU4E98	1818189-1	HRB 50000 B		DBHN GR EQUITY	DEUTSCHE BAHN AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000318_CT_STDA	529900PH63HYJ86ASW55	1107110-7	HRB2168		LHA GY EQUITY	DEUTSCHE LUFTHANSA AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000319_CT_STDA	5 299006 3W8KQHQMF4M43	2623414-6			DPW GF Equity	Deutsche Post Finance B.V.	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000320_CT_STDA	5 29900ITHU5Y51F1S257	1107106-5				DEUTSCHE SPARKASSEN LEASING AG & CO KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000321_CT_STDA	549 300V9QSIG4WX4GJ96	2185287-6	HRB6794		DTE GY EQUITY	DEUTSCHE TELEKOM AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000322_CT_STDA	529900KSW1LV9JYE7NC83	2095980-5	HRB34977			DFS Deutsche Flugsicherung GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000323_CT_STDA	5 29900QTO8D2QK2TJG32	1107340-0				Diehl Stiftung & Co. KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000324_CT_STDA	5 29900Y1AT9MQF6UYT42	2836050-1	HRB 203044			DMK DEUTSCHES MILCHKONTOR GMBH BREMEN	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000325_CT_STDA	529900YZNQ3MUUZ02M47	1117002-4	HRB242			Douglas Holding AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000326_CT_STDA	5299004W7VTLPROHR533	1125242-6	HRA8242			DR AUGUST OETKER KG BIELEFELD	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000327_CT_STDA	529900EWEX125AULXI58	3008027-9			PAH3 GY EQUITY	Dr Ing HCF Porsche AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000328_CT_STDA	549300SUFVHY0PPNKD75	1107708-8	HRB7903HL	DE0005550602	DRW 3 GY EQUITY	Drägerwerk AG & Co. KGaA	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000329_CT_STDA	5299076FKBR9THZ8C62	2779318-1				DYWIDAG-Systems International GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000330_CT_STDA	529900Z8W8S8JIP7U364	1105067-1	HRA9905			E BREUNINGER GMBH CO STUTTGART	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000331_CT_STDA	Q9MAIUP40P25UFBFG033	1134262-3	HRB22315		EOAN GY EQUITY	E.ON SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000332_CT_STDA	5299000MT7P9STUCL908	11371 58-0				Ed. Züblin Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000333_CT_STDA	529900J5FZ4TS59HKD79	2331844-7			EBK GR EQUITY	Energie Baden-Wurttemberg AG [EnBW]	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000334_CT_STDA	549300OQ94C7KRGGC351	2177540-8			ASG GY Equity	Envivas Krankenversicherung AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000336_CT_STDA	41GUOJQTALQH1F39XJ34	1518676-0			154407 Z GR EQUITY	Evonik Industries AG (Evonic)	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000337_CT_STDA	529900L64X6KZZW19R71	11088 54-9			4501Z GR EQUITY	EWE AG [Energieversorgung Weser-Ems]	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000338_CT_STDA	529900D7N2PTTZWFWN57	2579145-0				F.S. Fehrer Automotive GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000339_CT_STDA	529900EI7R9SCEJP4T76	1109776-3	003110270000 05			FERROSTAAL GMBH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000340_CT_STDA	529900WBP9HFX10RKB30	1110203-5				FLUGHAFEN MUNCHEN GMBH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000341_CT_STDA	529900VHM89GUAJ1RK35	1114926-7	HRB25		1048Z GR EQUITY	FRANZ HANIEL & CIE GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000342_CT_STDA	5299001ERX0K101ZUL40	1110198-7				FRAPORT AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000343_CT_STDA	XDFJ0CYCOO1FXRFTQS51	1110492-4	HRB11852	DE0005785604	FRE GY EQUITY	FRESENIUS SE & CO. KGAA	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000344_CT_STDA	529900NS9FCLFHZVL76	1578686-6	HRB714579			Freudenberg SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000345_CT_STDA	529900KXMB40SPYJD743	2052428-6	HRB36569B		7013717Z GR EQUITY	GAZPROM Germania GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000346_CT_STDA	549300PHUU0ZZWO8EO07	1122951-5			GEA GR EQUITY	GEA Group AG [Global Engineering Alliance]	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000347_CT_STDA	529900JGIOQMCDYOK785	1135188-9				Gelsenwasser AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000348_CT_STDA	529900F916IVP0TJZK88	1051383-6	HRA11722			GEORG VON HOLTZBRINCK GMBH CO KG STUTTGART	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000349_CT_STDA	5299006GD4UWSYZOKC28	2877346-3	HRB56040		GXI GY Equity	Gerresheimer AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000350_CT_STDA	529900OJM5EX75OD8032	1113335-2				Getreide-Aktiengesellschaft vorm.P.Kruse-Chr.Sieck	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000351_CT_STDA	529900K6BWO03KP4GU58	1113443-4				Giesecke & Devrient Gesellschaft mit beschränkter Haftung	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000352_CT_STDA	529900J0V7C8Z8MLN980	2943243-2				Gigaset Communications GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000353_CT_STDA	529900LPAX2H9S4NKU05	1215951-3				Gothaer Finanzholding AG	DE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000354_CT_STDA	529900F4P4RV4Z50PI82	1114066-2	HRB527			GROSSKRAFTWERK MANNHEIM AG MANNHEIM	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000355_CT_STDA	HD52L5PJVBXJUUX81539	2294348-4			HPL GR EQUITY	Hapag-Lloyd AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000356_CT_STDA	5299007CE1VJWKM99H49	1130882-2	HRB 26804J		4729Z GR EQUITY	Hauptgenossenschaft Nord AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000357_CT_STDA	529900MKHOFQI4A0XC48	2873755-9				HAWE Hydraulik SE	DE	Large corporate sample	non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000358_CT_STDA	529900221071L9199GO56	2588017-0				HDI Versicherung AG	DE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000359_CT_STDA	529900755OZXM37H4975	1115355-8				Heckler & Koch GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000360_CT_STDA	LZ2C6E0W5W7LQMX5ZJ37	1126630-1	HRB 330082	DE0006047004	HEI GY EQUITY	HEIDELBERGCEMENT AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000361_CT_STDA	529900ZM98OISTG16932	1115394-7			HDD GY Equity	Heidelberger Druckmaschinen AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000362_CT_STDA	529900PLX4ADJFWIY024	1135805-8			2550Z GR EQUITY	Hella KGaA Hueck & Co	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000363_CT_STDA	529900278Y9ARY5AC8476	1115622-1				HELM AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000364_CT_STDA	549300VZCL1HTH4O4Y49	1115688-2	HRB4724	DE0006048408	HEN3 GY EQUITY	HENKEL AG & CO. KGAA	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000365_CT_STDA	549300 7EO7JOPWXHBJ27	1740986-3	HRB3364			Heraeus Holding GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000366_CT_STDA	529900BVZYMVDRRSXY68	1306869-7	HRB 390485		3540636Z GR EQUITY	HERRENKNECHT AKTIENGESELLSCHAFT	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000367_CT_STDA	529900O7US4NP0J6XD12	1179777-6				HETTICH HOLDING GMBH & CO OHG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000368_CT_STDA	529900Y2558NZIYTT924	1116241-9			HOT GY EQUITY	Hochtief AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000369_CT_STDA	529900 8WW5 3GLXRORN29	1350826-2	HRB2311		HBM GY Equity	Hornbach-Baumarkt-AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000370_CT_STDA	529900LFVU534EBRXD13	1104693-5				HUGO BOSS AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000371_CT_STDA	TSI2PJM6EPETEQ4X1U25	2443536-4			IFX GY Equity	Infineon Technologies AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000372_CT_STDA	529900FFRTWZQXTTUB07	1193155-7			7573220Z GR EQUITY	Intersnack Knabber-Gebäck GmbH & Co. KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000373_CT_STDA	529900DJMOF0DTSWHO38	2850239-1	HRB40163			JUWI AG WÖRRSTADT	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000374_CT_STDA	529900YURAYD4IJX2J91	1128982-4	HRB2669		SDF GY Equity	K+S Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000376_CT_STDA	529900WFRVF4SQ2EV734	1121308-9	HRA102851		509821Z GR EQUITY	Kaufland Stiftung & Co. KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000377_CT_STDA	529900CQ31CN6GV5LL52	2821686-9	NRWD UHRB 20486		KCO GY Equity	Kloeckner & Co. S.E.	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000378_CT_STDA	529900 1GRRO0Z25YZT52	1130169-4				Knorr-Bremse AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000379_CT_STDA	529900IQ90WSXBWSTD78	1131272-5				KOENIG & BAUER AKTIENGESELLSCHAFT	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000380_CT_STDA	529900LUYJ0V8SOOT260	1173404-3	HRA4415		3612759z gr equity	KRAFTVERKEHR NAGEL GMBH & CO. KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000381_CT_STDA	529900MAU9591GT2S236	2849255-1				KraussMaffei Technologies GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000382_CT_STDA	529900NY2GSZWWUBW049	1120219-9				KRONES Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000383_CT_STDA	529900BVAET534PD7C28	1119133-5	HRB21016	DE0006292006	KSB3 GY EQUITY	KSB Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000384_CT_STDA	529900VPRFDDIN7BE119	1117324-2	HRB22709		IWKG IX Equity	KUKA AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000385_CT_STDA	529900FR2K4P9L9XLV21	1119187-1				KWS SAAT SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000386_CT_STDA	529900PTLRE72EMYIJ77	24511 86-7	HRB53652		LXS GF Equity	Lanxess AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000387_CT_STDA	5299002HNCMIUBHOMK35	1121223-0	HRB202	DE0005408884	LEO GY EQUITY	Leoni AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000388_CT_STDA	529900EW0ZH7KAZ11H71	1797294-4				Lidl Stiftung & Co. KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000389_CT_STDA	WTV8QGD5UD7MMD4H5345	1121375-8			LIN GY Equity	Linde AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000390_CT_STDA	529900SL1W4KHVE18T81	1121582-9				LOHMANN + Co. AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000391_CT_STDA	529900 98TR1QJBWIYG58	11471 45-5				MAHLE GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000392_CT_STDA	5299001 8UPG26YRFSM46	11223 32-8	HRB179426	DE0005937007	MAN GR EQUITY	MAN SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000393_CT_STDA	5299009Z8B0YE4ECMJ92	1044964-3				Media-Saturn Holding GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000394_CT_STDA	5299009WLGROB3HKM878	15224 57-9				MEGGLE AKTIENGESELLSCHAFT	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000395_CT_STDA	529900OAREIS0MOPTW25	2198479-4	HRB6164		MRK GF Equity	Merck KGaA	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000396_CT_STDA	5299001X9L42HXEBCZ51	1188960-7				Ceconomy AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000397_CT_STDA	529900ZYVEIYJRO6TG34	3328361-5				Meyer Werft GmbH & Co. KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000398_CT_STDA	213800E45LWMBVNF3R85	30521 90-0	NRWGRHRB8959		MNDI LN Equity	Mondi Consumer Packaging International AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000399_CT_STDA	529900807L67JY81RD65	2755947-5			MTX GY Equity	MTU Aero Engines AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000400_CT_STDA	529900ISR2VNZV1C0T93	11828 22-5				MVV Energie AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000401_CT_STDA	529900UXIUW801PQDI37	2597701-8				N-ERGIE AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000402_CT_STDA	529900HVDYCUWVD0OE76	2551585-9				NORDEX SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000403_CT_STDA	549300UH52ZS8O00MO03	1125476-0				Osram GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000404_CT_STDA	529900LMI5IN0KIOE272	1125552-8	HRA 62024		OTVR GR EQUITY	OTTO (GMBH & CO.KG)	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000405_CT_STDA	529900ELIX8Z8PQ6CU28	2593300-3				PAPIERFABRIK PALM GMBH & CO.KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000406_CT_STDA	529900HT3KJHBHNHDT64	1397102-3	HRB6100		259743Z GR EQUITY	PERI GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000407_CT_STDA	52990037VWJGYKGP9877	1131747-6	HRA3551		2590Z GR EQUITY	PHOENIX Pharmahandel GmbH & Co KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000408_CT_STDA	529900 8XQJHPTOF8R354	2696731-5	241336g		661074Z GR EQUITY	Porsche Corporate Finance GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000409_CT_STDA	529900NY0WWQUKOMWQ37	2399699-4			PSM GY EQUITY	ProSiebenSat.1 Media SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000410_CT_STDA	529900Z5KBA9KJP6EK09	1196360-0				R+V Versicherung AG	DE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000411_CT_STDA	5299001OU9CSE29O6S05	1127893-4			RHM GY EQUITY	Rheinmetall AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000412_CT_STDA	529900F0LT5OP4SV6122	1104684-4				Robert Bosch GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000413_CT_STDA	529900BZ1C5S5WQENF25	2820967-4	HRB721056			ROLLS ROYCE POWER SYSTEMS AG FRIEDRICHSHAFEN	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000414_CT_STDA	529900GB7KCA94ACC940	2531238-0	HRB14525	DE0007037129	RWE GY EQUITY	RWE AKTIENGESELLSCHAFT	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000415_CT_STDA	529900Q5SR06C5T8NO26	1128992-3	HRB8372		7015557Z GR EQUITY	Salzgitter Mannesmann Handel GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000416_CT_STDA	529900D6BF99LW9R2E68	1308819-0			SAP GY EQUITY	SAP SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000417_CT_STDA	529900JL0HDVGZMUJF32	3043578-8				IHO Verwaltungs GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000418_CT_STDA	529900D8QMD1LL0E2393	2800313-5				Schletter GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000419_CT_STDA	529900DG0F6AGQAP6N55	1131407-7	55234831			SCHOLZ Holding GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000420_CT_STDA	5299009QTM3SJL9BNR19	2209676-2				Schott AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000421_CT_STDA	529900ZCRUJ3J5PYWX81	2577577-6			RPW GR EQUITY	SENVION GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000422_CT_STDA	529900381B31TYK07X63	1129569-8			SGL GY Equity	SGL Carbon SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000423_CT_STDA	W38RGI023J3WT1HWRP32	1129508-6	HRB12300B		SIE GY EQUITY	Siemens Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000424_CT_STDA	529900M1LIO0SLOBAS50	1532176-3	HRB1562	DE0003304002	SOW GY EQUITY	Software AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000425_CT_STDA	549300WM0X4AUT710770	3278292-2				Springer Science+Business Media Deutschland GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000426_CT_STDA	529900FMTT1MH0P0DL10	1473528-6				STADA Arzneimittel Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000427_CT_STDA	549300YTRYZPM57T3319	1132051-2				STADTWERKE HANNOVER AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000428_CT_STDA	529900QOJGJ2975GD560	2971375-7				Stahlgruber Otto Gruber AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000429_CT_STDA	5299003M4PGUGL48LS74	3094881-4				Styrolution Group GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000430_CT_STDA	529900Y2VLQWBDCBT818	2653119-4				Südwestdeutsche Medien Holding GmbH	DE	Large corporate sample	non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000431_CT_STDA	529900S8QNB101D40S72	1130211-4			SZU GY EQUITY	Südzucker AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000432_CT_STDA	529900D8216R9601CF26	2819960-2	HRB200436			SYMRISE AG HOLZMINDEN	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000433_CT_STDA	529900P710MOUBKZDL27	2269857-5	HEESHRB85143			Techem GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000434_CT_STDA	529900COI81IT9N2Y682	3009289-4	HRB180660			THÜGA HOLDING GMBH + CO KGAA MÜNCHEN	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000435_CT_STDA	549300UDG16DOYUPR330	2411649-3	HRB9092	DE0007500001	TKA GR EQUITY	THYSSENKRUPP AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000436_CT_STDA	529900JBK6KNC4HSW032	1672825-5				Tönnies Holding GmbH & Co. KG	DE	Large corporate sample	non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000437_CT_STDA	52990021AYVJLL2XMK94	2182800-9	HRB16654		7010965Z GR EQUITY	TRIMET ALUMINIUM SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000438_CT_STDA	529900SL2WSPV293B552	1126744-0			TUI1 GY EQUITY	TUI AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000439_CT_STDA	3VEKWPJHTD4NKMBVG947	2353095-9				United Internet AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000440_CT_STDA	XQMNIROSQAS7Y9TT7197	2515082-2	NRWKOHRA24116		LBTYA UW Equity	Unitymedia Hessen GmbH & Co. KG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000441_CT_STDA	529900I1IDJLEXFUYN67	3340688-5				WELTBILD GMBH & CO. KG, AUGSBURG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000442_CT_STDA	529900AGED6PJE9AVL37	3185940-8				Vier Gas Transport GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000443_CT_STDA	529900233 38VFV5AIN59	1134669-9	HRA3389			VIESSMANN WERKE GMBH CO KG ALLENDORF	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000444_CT_STDA	W24EDTPHEV8NJOD4FA29	1627667-7				VNG-Verbundnetz Gas Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000445_CT_STDA	5299004TYSIDZ73QUE46	1227804-0	HRB725621			Voith GmbH & Co. KGAA	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000446_CT_STDA	529900NNUPAGGOMPXZ31	1134796-0			VOW3 GY EQUITY	Volkswagen AG [VW]	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000447_CT_STDA	0NURKC5Q3CJYZPPK5046	1134904-0				WACKER CHEMIE AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000448_CT_STDA	529900KKY5IMBX35M241	2679160-8	HRB7736			Wasser und Gas Westfalen GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000449_CT_STDA	529900KQ44OJDIDU6J81	1135571-6				WEPA Hygieneprodukte GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000450_CT_STDA	5299006E92R0717GXP27	31896 37-6	HRA16706		0892272D GR EQUITY	WINGAS GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000451_CT_STDA	529900A8LX4KL0YUTH71	2543621-3			WDI GY Equity	Wirecard AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000452_CT_STDA	529900CAYOWB8YIG7X25	1136858-6				ZF FRIEDRICHSHAFEN AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000453_CT_STDA	549300D2K6PKKXVNN773		22756214	DK0010244425	MAERSKB DC EQUITY	A.P.Møller-Mærsk A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000454_CT_STDA			63965812			A/S SCHOUW & CO	DK	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000455_CT_STDA	549300ADWYS7RRJ8BG19		14244441			Aalborg Portland A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000456_CT_STDA	549300Y047DQV30CKT47		49723911			ABENA HOLDING A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000457_CT_STDA	549300PLP6WVTICKLD32		10526949			ALM. BRAND FORSIKRING A/S	DK	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000458_CT_STDA	529900IJ6T4P1O10R377		25313763			ARLA FOODS A.M.B.A	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000459_CT_STDA			25511484			Atea A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000460_CT_STDA	213800KB128IK92MCD10		44782510			AVK Holding A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000461_CT_STDA	2138009LJ6FGTV868W59		22069519			BYGMA GRUPPEN A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000462_CT_STDA	549300SYL42784DMWN61		25508343	DK0010181676	CARLB DC EQUITY	Carlsberg Breweries A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000463_CT_STDA			27626904			Catering Ingros A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000464_CT_STDA	213800JF2XSR5NXGL660		12760043			Cheminova A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000465_CT_STDA	549300MKPW8ZF3E8MW37		28318677			Chr. Hansen Holding A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000466_CT_STDA	213800AWZ8U31FVALJO26		26259495			Coop Danmark A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000467_CT_STDA	213800UW822WLK2HZF47					Copenhagen Airports Denmark ApS	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000468_CT_STDA	529900BWY373HVUNIC90		28527411			Dagrofa ApS	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000469_CT_STDA			13878595			Dagrofa S-Engros A/S (Foodservice)	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000470_CT_STDA	213800FJJH5XFNFIAK90		23256118			Damstahl A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000471_CT_STDA	549300712KABJNYPD639		20165715			DANFOSS A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000472_CT_STDA			59789317			Danish Agro A.M.B.A	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000473_CT_STDA	21380063C9WS18D6WJ21		26121264			Danish Crown A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000474_CT_STDA	2138007QUZXQLFGCSV45		24246930			DANSK LANDBRUGS GROVVARESELSKAB A	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000475_CT_STDA	549300FQY6MX8USM0112		35954716		4166777Z DC EQUITY	Dansk Supermarked A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000476_CT_STDA	549300JUFTJMOTC28B39		28113951			Danske Commodities A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000477_CT_STDA	213800ZCQ8X5QYJWVQ60		42344613			Det Danske Hedeselskab	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000478_CT_STDA	549300JZVW1Y1UZ5UK38		14194711			DFDS A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000479_CT_STDA	W9NG6WMZ1YEU8VEDOG48		36213728			DONG Energy A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000480_CT_STDA	529900X41C0BSLK67H70		58233528	DK0060079531	DSV DC EQUITY	DSV A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000481_CT_STDA	213800K83X1E9HF1MD69		55828415			DT Group A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000482_CT_STDA	529900C0U279ORGJC950		45349918			Ecco Sko A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000483_CT_STDA	213800Z47P2HZJKJSK23		75272014			EGM. INT. HOLD A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000484_CT_STDA	549300JN1F17UXJMM315		17225898			ENERGI DANMARK A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000485_CT_STDA	529900J3X050CWGDW1Z87					Energinet.dk SOV	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000486_CT_STDA	213800MXXDGQ3ITPXI41		58180912	DK0010234467		FLSMIDTH & CO. A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000487_CT_STDA	549300036WZGCBDPDZ92					GF-Forsikring A/S (Unsolicited Ratings)	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000488_CT_STDA	549300O6R4KC2OI5D3470		56759913			H. Lundbeck A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000489_CT_STDA	213800HTG1CTA7CKP20		34728712			Hedegaard A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000490_CT_STDA	213800NLXK98F6PC2R37					ISS A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000491_CT_STDA	549300RIPHN847476O42					J. LAURITZEN A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000492_CT_STDA	54930032G32N1F8JBV10					KIRKBI INVEST A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000493_CT_STDA	UGKYQUOFW6QSIS3P4P93		47458714		LEGO DC EQUITY	LEGO System A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000494_CT_STDA	52990077KVK7QCK2NG31		56759514			LEO PHARMA A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000495_CT_STDA	529900B5B2U7TIJN7757					MONJASA A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000496_CT_STDA	213800WNLA5AH3U4W167		12562233			MT HØJGAARD A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000497_CT_STDA	549300UQ0QRC1KXGRE08		20293195			NEAS Energy A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000498_CT_STDA			10845858			Nellemann Holding A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000499_CT_STDA	529900197LKWCEQ0NL18		62725214			NKT HOLDING A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000500_CT_STDA	2138007XB7AUOGS4N159		11142141			NORDIC SEAFOOD A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000501_CT_STDA	213805ON7KF6M74P542		81203113			Nordisk Dæk Import A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000502_CT_STDA	549300DAQ1CVT6CXN342				NOVOB DC Equity	Novo Nordisk A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000503_CT_STDA	529900T6WNZXD2R3JW38		10007127			NOVOZYMES A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000504_CT_STDA	213800LALFCP5FJXW153		62497718			Nowaco A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000505_CT_STDA	213800PRY3GUP6B5GG04		39170418			OKA.m.b.A.	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000506_CT_STDA	213800RE7TE67AUCJS21		11369677			Polar Seafood Denmark	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000507_CT_STDA	213800QRC7LNX935OZ09		54879415			Rockwool International A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000508_CT_STDA			42997811			SANISTÅL A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000509_CT_STDA	549300M5XVDYG4I7CC28		14049673			Scan Global Logistics	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000510_CT_STDA	529900JKG4JS99TRML67		31080185			SCANDINAVIAN TOBACCO GROUP A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000511_CT_STDA	529900N96EOVRB114D28		14773908	DK0060228559	TDC DC EQUITY	TDC A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000512_CT_STDA	549300ZSJRIEG4GDWJ45					Topdanmark A/S	DK	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000513_CT_STDA	213800A5UXABGUQ3PX11		22460218			TORM A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000514_CT_STDA	2138008IA5L8OPBER229					Tryg Forsikring A/S	DK	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000515_CT_STDA	213800O8J7U9F8Q8VQ80					Tryg Garantiforsikring A/S	DK	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000516_CT_STDA			14003606			Tulip Food Company A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000517_CT_STDA	549300 26SJ2OBLO6M470		25481968			Verdo A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000518_CT_STDA	549300DYMC8BGZZC8844		0031117146000 5			VESTAS WIND SYSTEMS A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000519_CT_STDA	213800RM6L9LN78BVA56		71186911			WILLIAM DEMANT HOLDING A/S	DK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000520_CT_STDA	549300504 4RTLQ5RZU70					Eesti Energia AS	EE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000521_CT_STDA	549300YENFNR57ZJ3X76					ABENER ENERGIA S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000522_CT_STDA	8ZQH7RR6DBQZIX8PEQ84	ESA41002288	A41002288		ABG/P SM EQUITY	ABENGOA S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000523_CT_STDA	549300GKFVW102JQ5332	ESA08209769	A08209769		ABE SM EQUITY	ABERTIS INFRAESTRUCTURAS SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000524_CT_STDA	959800201400058000 00				ANA SM EQUITY	ACCIONA ENERGIA S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000525_CT_STDA	959800201400055586 65	ESA28004885	A28004885		ACS SM EQUITY	Actividades de Construccion y Servicios SA [ACS Group]	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000526_CT_STDA	213800NKU21ZN7P7RT54	ESA84409408	A84409408		AMS SM EQUITY	Amadeus IT Group SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000527_CT_STDA		ESA26019992	A26019992		0468005D SM EQUITY	AQUALIA GESTION INTEGRAL DEL AGUA S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000528_CT_STDA	959800201400054919 29		A78839271		A3M	ATRESMEDIA CORPORACION DE MEDIOS DE COMUNICACION S.A.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000529_CT_STDA	549300MXEGOT8MV1B924	ESA62186556	A62186556		ONO SM EQUITY	CABLEUROPA SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000530_CT_STDA	549300CGERG48M7P5E96					CENTROS COMERCIALES CARREFOUR S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000531_CT_STDA		ESA46146387	A46146387		0612929D SM EQUITY	COBRA INSTALACIONES Y SERVICIOS SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000532_CT_STDA		ESA20001020	A20001020		CAF SM EQUITY	CONSTRUCCIONES Y AUXILIAR DE FERROCARRILES (CAF) S.A.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000533_CT_STDA	959800201400053193 66	ESA48012009	A48012009		OLE SM EQUITY	DEOLEO SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000534_CT_STDA	549300 63C6K2TNFL6H10					DISTRIBUIDORA INTERNACIONAL DE ALIMENTACION	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000535_CT_STDA		ESA15139314	A15139314		DRC SM EQUITY	DRAGADOS S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000536_CT_STDA	529900U1P1JEV71EBO44	ESA28006104	A28006104		4367465Z SM EQUITY	EADS CONSTRUCCIONES AERONAUTICAS S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000537_CT_STDA	959800201400053747 53	ESA28017895	A28017895		1082z sm equity	EL CORTE INGLES S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000538_CT_STDA	959800201400054912 50		A48027056		ENO	ELECNOR S.A.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000539_CT_STDA	213800VIN4XHLVFIOE10		A86484334		ENG SQ Equity	Enagas Transportes, S.A.U.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000540_CT_STDA	549300LHK07F2CHV4X31	ESA28023430	A28023430		ELE SM EQUITY	ENDESA SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000541_CT_STDA	959800201400057321 98					ESCAL UGS S L	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000542_CT_STDA	959800201400057579 03	ESA819 39209	A819 39209		FER SM EQUITY	Ferrovial SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000543_CT_STDA	959800201400051783 28	ESA280 37224	A280 37224		FCC SM EQUITY	FOMENTO DE CONSTRUCCIONES Y CONTRATAS SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000544_CT_STDA	549300CKUXDA0CKRQJ56	ESA804 77144	A804 77144		GAM SM EQUITY	GAMESA ENERGIA S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000545_CT_STDA	TL2N6M87CW970S5SV098	ESA080 15497	A080 15497		GAS SM EQUITY	GAS NATURAL S.D.G. S.A.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000546_CT_STDA	959800201400054843 63	ESB48 94338 64	B48 94338 64		495294Z SM EQUITY	GESTAMP AUTOMOCION S L	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000547_CT_STDA		ESA583 89123	A583 89123		GRF SM EQUITY	GRIFOLS S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000548_CT_STDA	21 3800OILC5Q9AR63B63		A090 92305			Grupo Antolin-Irausa, S.A.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000549_CT_STDA		ESA841 73947	A841 73947		1234Z SM EQUITY	GRUPO ISOLUX CORSAN SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000550_CT_STDA	5QK37QC7NWOJ8D7WVQ45	ESA480 10615	A480 10615		IBE SM EQUITY	Iberdrola SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000551_CT_STDA	549300GIL7LRGKK0DG70					Iberia Lineas Aereas de Espana S.A.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000552_CT_STDA	GGYEFW27TI7Q3C3XB343					INDUSTRIA DE DISEÑO TEXTIL S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000553_CT_STDA	959800201400050074 14					INMOBILIARIA COLONIAL SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000554_CT_STDA	549300D4HOJHH0LSET81	ESA416 94266	A416 94266		4516287Z SM EQUITY	INSTALACIONES INABENSA S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000555_CT_STDA	959800201400053176 20					ISOLUX INGENIERIA, S.A.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000556_CT_STDA	959800201400056068 74					IZASA DISTRIBUCIONES TECNICAS S.A.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000557_CT_STDA	529900S4UWJNVO9LEH81		A601 95278		437412 9Z	LIDL SUPERMERCADOS S.A.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000558_CT_STDA	UIUPNLHSQI58ZL7O2J82		A783 46558		MAP SQ Equity	Mapfre Re, Compania de Reaseguros, S.A.	ES	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000559_CT_STDA	959800201400050214 79	ESA790 75438	A790 75438			MEDIASET ESPAÑA COMUNICACION S.A.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000560_CT_STDA		ESA783 04516	A783 04516		MEL SM EQUITY	Melia Hotels International SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000561_CT_STDA	959800201400053117 03					NAVANTIA S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000562_CT_STDA	959800201400053953 17	ESA480 10573	A480 10573		OHL SM EQUITY	OBRASCON HUARTE LAIN S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000563_CT_STDA		ESA366 03587	A366 03587		PVA SM EQUITY	PESCANOVA SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000564_CT_STDA	549300N94L4D5NDBFG97	ESA28430882	A28430882			PROSEGUR COMPAÑIA DE SEGURIDAD S.A.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000565_CT_STDA	549300T0W8XSY31XK130	ESA78003662	A78003662		REE SM EQUITY	Red Electrica de Espana SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000566_CT_STDA	BSYCX13Y0NOTV14V9N85		A78374725	ES0273516007	REP GY Equity	Repsol, S.A.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000567_CT_STDA		ESA08000820	A08000820		DMM XT EQUITY	S A DAMM	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000568_CT_STDA	549300QHD5DP0GOPGX63					SOVENA ESPANA SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000569_CT_STDA	213800JEZBUPZKWJGF49	ESA28092583	A28092583		TRE SM EQUITY	TECNICAS REUNIDAS S A	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000570_CT_STDA	549300EEJH4FEPDBBR25		KvK 24269798 0000		TEF SM EQUITY	TELEFONICA SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000571_CT_STDA		ESA08356727	A08356727		TST SM EQUITY	TESTA INMUEBLES EN RENTA S.A.	ES	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000572_CT_STDA	549300FM9ZJJB5FCS825					TWINS ALIMENTACION SA	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000573_CT_STDA	959800201400054621 50	ESA79524054	A79524054		571979Z	URBASER S.A.	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000574_CT_STDA	5299008CBH6EAEH1VZ37	ESA28293348	A28293348			WORLD DUTY FREE GROUP S.A.U.„	ES	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000575_CT_STDA	743700FHGZEV5UGCB005			FI0009010391	AHL1V FH EQUITY	Ahlstrom Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000576_CT_STDA	529900Q14KI1SCMIMO82					Bayer Nordic SE	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000577_CT_STDA	549300ZB0GOVF42KWX33					Cargotec Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000578_CT_STDA	549300P8N0P6KDGTJ206			XS0946179529	TY2 GS Equity	Citycon OYJ	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000579_CT_STDA	743700TU2S3DXWGU7H32		0116510-6	XS0973806861	EIA GM Equity	Elisa Corporation	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000580_CT_STDA	743700ZZI1F7CUA5518					Fingrid Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000581_CT_STDA	213800SB6EOB8SSK9W63			FI0009003230	FIA1S FH EQUITY	Finnair Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000582_CT_STDA	743700BKTW4EQIVKYY42			FI0009000400	FIS1V FH EQUITY	Fiskars Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000583_CT_STDA	635400IUIZZIUJSAMF76			FI0009007132	FUM1V FH EQUITY	Fortum Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000584_CT_STDA	743700 31Y7RK5H88CQ48			FI0009004824	KRA1V FH EQUITY	Kemira Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000585_CT_STDA	743700OX6HSVMCAHPB95					KESKO OYJ	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000586_CT_STDA	213800 1CNF45JP5XZK38	1927400-1	HRB57225		KC4 GR EQUITY	Kone GmbH	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000587_CT_STDA	2138007FRMWVPUDCMA45			FI0009007835	MEO1V FH EQUITY	Metso Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000588_CT_STDA	5493009GY1X8GQ66AM14			FI0009013296	NES1V FH EQUITY	Neste Oil Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000589_CT_STDA	549300A0JPRWG1KI7U06			FI0009000681	NOK1V FH EQUITY	Nokia Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000590_CT_STDA	743700YQIO8Y4L4WKR40					Nokian Renkaat Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000591_CT_STDA	74370061PO7C10E3PA54					Norilsk Nickel Harjavalta Oy	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000592_CT_STDA	5493009YRUJJDCFF0R80			FI0009002422	OUT1V FH EQUITY	Outokumpu Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000593_CT_STDA	549300R0VN9C371W0E07			FI0009014575	OTE1V FH EQUITY	Outotec Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000594_CT_STDA	743700X6KUJ0Z8GJIF03					POHJOLAN VOIMA OY	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000595_CT_STDA	743700CIR72J21JZO637					Ramirent Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000596_CT_STDA	743700XJC24THUPK0S03			FI0009007694	SAA1V FH EQUITY	Sanoma Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000597_CT_STDA	743700IFQ16W89M1IY93					STOCKMANN OYJ ABP	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000598_CT_STDA	7437000ZP669LKUTZ738				STERV FH EQUITY	Stora Enso Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000599_CT_STDA	743700LQ48IZBTZN4S52		0196656-0	XS1043513529		Teollisuuden Voima Oyj (TVO)	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000600_CT_STDA	743700PKLY0671ZJF588					Tikkurila Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000601_CT_STDA	213800EC6JPW5VU4J9U64			FI0009005987	UPM1V FH EQUITY	UPM-Kymmene Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000602_CT_STDA	743700G7A9J1PHM3X223			FI0009003727	WRT1V FH EQUITY	Wärtsilä Oyj Abp	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000603_CT_STDA	549300TLDC3JQX97WU26					Wihuri Packaging Oy	FI	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000604_CT_STDA	529900M13GM4VSTE6W80					YIT Oyj	FI	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000605_CT_STDA	969500QZC2Q0TK11NV07				ACP FP EQUITY	Accor SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000606_CT_STDA	969500PJMBSFHYC37989				ADP FP Equity	Aeroports de Paris S.A. (ADP)	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000607_CT_STDA	969500AQW31GYO8JZD66			FR0000031122		AIR FRANCE-KLM	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000608_CT_STDA	969500MMPQVHK671GT54				AI FP EQUITY	Air Liquide SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000609_CT_STDA	969500RAZNDFVFATTJ14					ALCATEL LUCENT INTERNATIONAL	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000610_CT_STDA	969500CCRD8GYWLG6R54		542019096	FR0000130007	ALU FP EQUITY	Alcatel Lucent S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000611_CT_STDA	969500TZFFAS8XMVPQ44				ALALF UV Equity	ALCATEL-LUCENT SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000612_CT_STDA	549300W64S5Q0I46LK20					ALSTOM HOLDINGS SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000613_CT_STDA	969500032TUYMW11FB530				ALO FP EQUITY	Alstom SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000614_CT_STDA	9695007B0RXQCHHTGR34		305207169		AREVA FP EQUITY	AREVA NC	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000615_CT_STDA	969500026BLIV09FMSM49				AKE FP EQUITY	Arkema Group SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000616_CT_STDA					ATO FP EQUITY	Atos Origin SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000617_CT_STDA	213800U12KWYZEECZ934		572139996		ASF FP EQUITY	AUTOROUTES DU SUD DE LA FRANCE SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000618_CT_STDA	969500252V2VP9CU428226				ARR FP EQUITY	Autoroutes Paris-Rhin-Rhone SA [APRR]	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000619_CT_STDA	F5WCUMTUM4RKZ1MAIE39					AXA SA	FR	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000620_CT_STDA	969500MOCLNQFNZN0D63		572015246		EN LI Equity	BOUYGUES SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000621_CT_STDA	969500771L0TN7BAROX36				CAP FP EQUITY	Cap Gemini Sogeti SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000622_CT_STDA	549300B8P6MUJ1YWTS08				CA FP EQUITY	Carrefour SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000623_CT_STDA	969500VHL8F83GBL6L29		554501171	FR0000125585	CO FP EQUITY	CASINO GUICHARD - PERRACHON	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000624_CT_STDA	9695001K81BDUET02H66				CGM FP EQUITY	Cegedim SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000625_CT_STDA	969500FCVQ5SLAAUJV59				GAS1 Equity	CGG	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000626_CT_STDA	969500WESYQMQ1F2C272					CHRISTIAN DIOR	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000627_CT_STDA	969500BZJ491ICIBZZ08					CMA CGM S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000628_CT_STDA	969500QKVPV2H8UXM738				CNP FP Equity	CNP Assurances	FR	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000629_CT_STDA	213800CP8292W9E8LJ69		552115891		DG FP Equity	Cofiroute	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000630_CT_STDA	969500DZBBMYHB8NAM93		552025314	FR0000121634	RE FP EQUITY	COLAS SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000631_CT_STDA	NFONVGN05ZOFMN5PEC35				SGO FP EQUITY	Compagnie de Saint-Gobain SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000632_CT_STDA	549300SOSI58J6VIW052				ML FP EQUITY	Compagnie Generale des Etablissements Michelin SCA [CGEM]	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000633_CT_STDA	969500D8BWYH453FLN28					CRISTAL UNION	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000634_CT_STDA	85OKW2SW05RZFQS1W718				JJ FP EQUITY	Crown European Holdings SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000635_CT_STDA	969500H6VMRN7AY1ZU14		441133808		85117Z FP EQUITY	DCNS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000636_CT_STDA	9695006LOD5B2D7Y0N70				EDEN FP Equity	Edenred S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000637_CT_STDA				FR0000130452	FGR FP EQUITY	Eiffage SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000638_CT_STDA	549300X3UK4GG3FNMO06			FR0010242511	EDF FP EQUITY	Electricite de France SA [EDF]	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000639_CT_STDA	9695001HM58510NEI780		380543678			Elior	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000640_CT_STDA	549300LUH78PG2MP6N64					Eramet SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000641_CT_STDA	549300M3VH1A3ER1TB49		712049618	FR0000121667	EI FP EQUITY	ESSILOR INTERNATIONAL	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000642_CT_STDA	529900HC20ELW4B6XI30					Euler Hermes France	FR	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000643_CT_STDA	529900870UKA0U2TO841 2					AIRBUS HELICOPTERS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000645_CT_STDA	549300MCOOY1V7P2PG30				ETL FP Equity	Eutelsat S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000646_CT_STDA	9695000WASBF8AZP8TC02		323288563	FR0000053142	LEY FP EQUITY	FAIVELEY TRANSPORT	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000647_CT_STDA	969500F0VMZLK2IULV85			FR0000121147	EO FP EQUITY	Faurecia S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000648_CT_STDA	969500UPKU9VF8XAEU18		775625767		1044Q FP EQUITY	FINANCIERE AGACHE SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000649_CT_STDA	969500P8M3W2XX376054					Fonciere des Regions	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000650_CT_STDA	969500MCOONR8990S771				FTE FP EQUITY	France Telecom SA / Orange SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000651_CT_STDA	5493005GNGE7UFJCIL03				FBEL FP EQUITY	Fromageries Bel SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000652_CT_STDA	969500YWO65OHPVAHN71					GALERIES LAFAYETTE	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000653_CT_STDA	LAXUQCHT4FH58LRZDY46			FR0010208488	GSZ FP EQUITY	GDF Suez SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000654_CT_STDA	529900710OJCYZX6IL07					GEA Batignolles Technologies Thermiques SAS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000655_CT_STDA	9695003E4MMA101IBTR26		592014476			Gecina	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000656_CT_STDA	969500 4TMMZ3JBKJO332		377791967		UG FP Equity	GIE PSA Tresorerie	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000657_CT_STDA	969500ASEC557H5A4F22		476180625			Groupe Auchan S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000658_CT_STDA	969500KMUQ2B6CBAF162				BN FP EQUITY	Groupe Danone SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000659_CT_STDA	969500O3KMCBQT8KGK58					Groupe Soufflet SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000660_CT_STDA	969500FY5T5MLH4G9A95				RIA FP EQUITY	Groupe Steria SCA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000661_CT_STDA	969500LYSYS0E800SQ95		408168003			Holding Bercy Investissement SCA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000662_CT_STDA	969500I3QVK40XEORU25		495137077			HOLDING D'INFRASTRUCTURES DES METIERS DE L'ENVIRONNEMENT	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000663_CT_STDA	969500UDH342QLTE1M42		582074944	FR0000035081	ICAD FP EQUITY	ICADE	FR	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000664_CT_STDA	969500FZ9BTRZS3JNB97		342376332	FR0004035913	ILD FP EQUITY	ILIAD	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000665_CT_STDA	549300 75MZSSIB2TGC64		449354224	FR0000120859	NK FP EQUITY	IMERYS S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000666_CT_STDA	969500 2OY2X35E9X8W87					Ipsos SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000667_CT_STDA	549300ORN5E1P46ATH26		440413730		IT IM Equity	Italcementi Finance S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000668_CT_STDA	969500 9KV7AFPDE15S30				DEC FP EQUITY	JCDecaux SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000669_CT_STDA	549300VGEJKB7SVUZR78		552075020		PP IM Equity	Kering S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000670_CT_STDA	969500PB4U31KEFHZ621		780152914			Klepierre S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000671_CT_STDA	969500L0T16HX3R78P61					La Mondiale	FR	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000672_CT_STDA	969500OYG7TR7PAP0159				222691Z FP EQUITY	La Poste [France]	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000673_CT_STDA	969500O558W10MK2JF76					Labco SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000674_CT_STDA	549300DNNL29KCEPRZ85			FR0000120537	LG FP EQUITY	Lafarge SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000675_CT_STDA	969500VX2NV2AQQ65G45				MMB FP EQUITY	Lagardere SCA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000676_CT_STDA	969500TJLHIZLFRWEQ48			FR0010307819	LR FP EQUITY	Legrand	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000677_CT_STDA	969500C0B8YR7HT3OM14				221202Z FP EQUITY	Limagrain SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000678_CT_STDA	529900JI1GG6F7RKVI53			FR0000120321	OR FP EQUITY	L'Oréal	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000679_CT_STDA	IOG4E947OATN0KJYSD45				MC FP EQUITY	LVMH Moet Hennessy Louis Vuitton SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000680_CT_STDA					MDCA FP EQUITY	Medica France SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000681_CT_STDA	969500081CGAXB7YS433		424064707			Mercialys	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000682_CT_STDA	969500DZ56QVIKRIU954					Monoprix SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000683_CT_STDA	969500153U78G84UIV14				NEX FP EQUITY	Nexans SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000684_CT_STDA	549300DMQNOND61EVJ13					Novacap SA	FR	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000685_CT_STDA	969500CDLQKYAR1PT761					NutriXo SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000686_CT_STDA	969500SHDTSMKBXKKO85					Oberthur Technologies S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000687_CT_STDA	529900J7YFPX9J0H5D87			FR0000120693	RI FP EQUITY	PERNOD RICARD S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000688_CT_STDA	969500TZ5950IT5FPQ42				UG FP EQUITY	Peugeot SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000689_CT_STDA	969500C0PA29TV19CT55				221410Z FP EQUITY	Picard Surgeles SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000690_CT_STDA					PP FP EQUITY	Pinault Printemps Redoute SA [PPR]	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000691_CT_STDA	213800 4KW8BV571II342			FR0000130577	PUB FP EQUITY	Publicis Groupe SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000692_CT_STDA	969500AI7V5V0J9TOU58				RAL FP EQUITY	Rallye SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000693_CT_STDA	549 3004V6A3Z027YT216				RCO FP Equity	Remy Cointreau S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000694_CT_STDA	969500F7JLTX36OUI695			FR0000131906	RNO FP EQUITY	RENAULT S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000695_CT_STDA	969500VZN4KDEZ14C105		412280737		224063Z FP EQUITY	RESEAU FERRE DE FRANCE	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000696_CT_STDA	969500N6AVPA51648T62				RXL FP Equity	Rexel SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000697_CT_STDA	969500FO141C5967KC72					Roquette Freres	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000698_CT_STDA	969500JRJW0K2ET1UP76		444619258		226514Z FP EQUITY	RTE EDF TRANSPORT SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000699_CT_STDA	969500UICS9GT3UL7L24				SAF FP EQUITY	Safran SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000700_CT_STDA	549300E9PC51EN656011		395030844		SAN FP Equity	SANOFI S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000701_CT_STDA	969500A1YF1XUYYXS284				SU FP EQUITY	Schneider Electric SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000702_CT_STDA	969500S6ULJ4J17V3752				SCR FP Equity	SCOR SE	FR	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000703_CT_STDA	969500WP61NBK098AC47				SK FP EQUITY	SEB SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000704_CT_STDA	969500KDAUM9TYWQTR36		47080116 8		286575Z FP EQUITY	SOC NATIONALE IMMOBILIERE	FR	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000705_CT_STDA	969500LCBOG12HXPYM84				SW FP EQUITY	Sodexho Alliance SA [Sodexo]	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000706_CT_STDA	969500SU38X1SF184325		55202842 5		QS3 GF Equity	Solocal Group	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000707_CT_STDA	969500VEVOWR22R2YR86				987657 8Z FP Equity	Sonepar SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000708_CT_STDA	969500A4MXJ3ESPHK698					SNCF MOBILITES	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000709_CT_STDA	9695001UJ7FMZ37G6N39		57211955 0		593377Z FP EQUITY	SUCRES ET DENREES	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000710_CT_STDA	969500 2EVBYM5B2OIP31				469937 7Z FP Equity	Tarkett SAS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000711_CT_STDA	969500NQMNC0PVUY8V74				TEC FP EQUITY	Technip SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000712_CT_STDA	529900FNDVTQJOVVPZ19				HO FP EQUITY	Thales SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000713_CT_STDA			54205118 0	FR0000120271	FP FP EQUITY	TOTAL SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000714_CT_STDA	969500BWNQ1B0PI06159		49252033			Tyrol Acquisition 2 SAS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000715_CT_STDA	969500SHQITWXSIS7N89		68202409 6	FR0000124711	UL NA EQUITY	UNIBAIL RODAMCO SE	FR	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000716_CT_STDA	549300 6IH2N2WMIBB742				FR FP Equity	Valeo S.A.	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000717_CT_STDA	969500P2Q1B47H4MCJ34				VK FP EQUITY	Vallourec SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000718_CT_STDA	969500LENY69X51OOT31				VIE FP EQUITY	Veolia Environnement SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000719_CT_STDA	9695009Y11863TOVDP79					Vicat SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000720_CT_STDA	213800WFQ334R8UXUG83				DG FP EQUITY	Vinci SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000721_CT_STDA	969500FU4DRAEVJW7U54				VIV FP EQUITY	Vivendi SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000722_CT_STDA	969500M98ZMIZYJD5O34		57217403 5		MF FP Equity	Wendel	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000723_CT_STDA	969500SFFMSIHH11UO32				ZC FP EQUITY	Zodiac Aerospace SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000724_CT_STDA	549300MJJRIPTCHAYW359		7847174			ABP Finance Plc	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000725_CT_STDA	213800B4XZJ3ZDM7CL47				AFR LN Equity	Afren plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000726_CT_STDA	213800 3R7TGCSVF27H47		SC177553	GB00B4WQ2Z29	AGK LN Equity	AGGREKO PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000727_CT_STDA	213800HPMHRN3PT62M97		06279732		0807384D LN EQUITY	AIRTANKER FINANCE LIMITED	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000728_CT_STDA	DTA07N5U5HK2KC1SCM04		01675285	GB0000282623		AMEC Foster Wheeler plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000729_CT_STDA	2Y33NQ5FPI8PR8L9QX13		2854310		AML LN Equity	Amlin PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000730_CT_STDA	213800DL377MH46PDY63		4330322			Anglian Water Services Financing Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000731_CT_STDA	549300S9XF92D1X8ME43		3564138	GB00B1XZS820	AAL LN EQUITY	Anglo American Plc.	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000732_CT_STDA	VVT2B791Z4U3R6BY589		7876075		AON UN Equity	Aon plc	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000733_CT_STDA				GB00B15Y0C52		AP ALTERNAT ASSETS	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000734_CT_STDA	549300F4RYR1DNTO2O39		6137924			Arqiva Financing No. 1 Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000735_CT_STDA	GBQKSY6W7G0OHCQ8OQ72		293262		ABF LN Equity	Associated British Foods PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000736_CT_STDA	PY6ZZQWO2IZFZC3IOL08		2723534		ZEG GY Equity	AstraZeneca PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000737_CT_STDA	YF0Y5B0IB8SM0ZFG9G81		2468686		AV/ LN EQUITY	Aviva Plc	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000738_CT_STDA	213800TSKOLX4EU6L377		02342138	GB0009697037	BAB LN Equity	Babcock International Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000739_CT_STDA	8SVCSVKSGDWMW2QHOH83		1470151		BA/ LN EQUITY	BAE Systems Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000740_CT_STDA	CT4UIJ3TUKGYYHMENQ17		395826	GB0000961622	BBY LN EQUITY	Balfour Beatty plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000741_CT_STDA	213800R85VEOF5YNK29		604574		BDEV LN EQUITY	Barratt Developments Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000742_CT_STDA	213800T2QEV5RXMFI32		00053688	GB00B1FP8915	BBA LN Equity	BBA AVIATION PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000743_CT_STDA			1480047		BRSN LN Equity	Berendsen Plc [ex-Davis Service Group Plc]	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000744_CT_STDA					01341 46D LN Equity	Best Buy Europe Distributions Ltd	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000745_CT_STDA	V11V067AJN766PCJG11		3763515		BG/ LN Equity	BG Energy Holdings Ltd	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000746_CT_STDA	549300C116EOWV835768		3196209		BLT LN Equity	BHP Billiton Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000747_CT_STDA	VK07P8T49UYFO085O712		3114356		BMW HB Equity	BMW (UK) Capital plc	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000748_CT_STDA	213800V93QFW53NB7Y29		1036959			Bodycote International Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000749_CT_STDA	213800TGK6XXFA2TBO31		3558065			Boparan Holdings Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000750_CT_STDA	213800M11ELCLQ8VF938		4011660			Bourne Leisure Ltd	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000751_CT_STDA	549300ZPID4GQRDWI318	1104733-9	HRB113611		BP/ LN EQUITY	BP Europa SE	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000752_CT_STDA	G1KG0OQD10NOMCMLDZ35		00542515		BP/ LN EQUITY	BP INTERNATIONAL LTD	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000753_CT_STDA	213800MBRRUVQIONAN53		4578621		BXB AT Equity	Brambles Finance plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000754_CT_STDA	549300136VSBKI0Q8750		5262170			Brenntag UK Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000755_CT_STDA	375X9PSJLLOV7F21O626		01777777		IAG LN EQUITY	BRITISH AIRWAYS PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000756_CT_STDA	213800158 74P3WKNCV04		3407696		BATS LN EQUITY	British American Tobacco Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000757_CT_STDA	549300IBP32UQZ0KL24		RC000057			British Broadcasting Corporation	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000758_CT_STDA	RV5B68J2GV3QGMRPW209		621920			British Land Company PLC (The)	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000759_CT_STDA	213800 3TS48MQKF4BZ29		9256967		BSY LN EQUITY	British Sky Broadcasting Group Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000760_CT_STDA	549300OWFMSO9NYV4H90		01800000		BT/A LN EQUITY	BRITISH TELECOMMUNICATIONS PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000761_CT_STDA	635400L3NVMYD4BVCI53		5604923		BVIC LN Equity	Britvic PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000762_CT_STDA			358948	GB00B0744B38	BNZL LN EQUITY	BUNZL PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000763_CT_STDA	ZIMCVQHUFZ8GVHENP290		2779134			Bupa Finance plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000764_CT_STDA	213800J3MPR8KO94D535		3458224		BRBY LN Equity	Burberry Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000765_CT_STDA	213800UL7Z7B6GLBZ213		3314066			C&J Clark Ltd	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000766_CT_STDA	CMIGEWPLHL4M7ZV0IZ88		2081330		CPI LN EQUITY	Capita Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000767_CT_STDA	6SNZTEXLR1M5211YYB89				CLLN LN EQUITY	Carillion Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000768_CT_STDA	4DR1VPDQMHD3N3QW8W95		4039524		CCL LN EQUITY	Carnival Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000769_CT_STDA	213800 1E12GWLLDQQF16		7105905		CPW LN Equity	DIXONS CARPHONE PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000770_CT_STDA	E26EDV109X6EEPBKVH76		3033654	GB00B033F229	CNA LN EQUITY	CENTRICA PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000771_CT_STDA	549300IF6EUDVXYQI061		5900853			CEVA Group plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000772_CT_STDA	213800U9A54VQJ5P2J41		86662		CHG LN Equity	Chemring Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000773_CT_STDA	213800J2J3TOOI176M73		5212407		CINE LN Equity	CINEWORLD GROUP PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000774_CT_STDA	213800A41R9NL49E5632		00030470	GB00B07KD360	COB LN Equity	COBHAM PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000775_CT_STDA	2138008M6MH9OZ6U2T68		4083914		CPG LN EQUITY	Compass Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000776_CT_STDA	6354003CVDDPNXREIR29		FC031117			CPUK Finance Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000777_CT_STDA	4OFD47D73QFJ1T1MOF29		184594		DMGT LN Equity	Daily Mail and General Trust Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000778_CT_STDA	213800NPR9YDSBO86U08		0316 2897	GB0002502812		DAIRY CREST GROUP PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000779_CT_STDA	549 3007MMUEIF4NJG110		5448421		DEB LN EQUITY	Debenhams Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000780_CT_STDA	213800J4UVB5OWG8VX82		3369634		DPH LN Equity	Dechra Pharmaceuticals PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000781_CT_STDA	213800BXKQ9KZNUR1M61		1819699			Derwent London PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000782_CT_STDA	213800ZVIELEA55JMJ32		23307		DGE FP Equity	Diageo plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000783_CT_STDA	213800 5HMFMTYXNEEX13		SC000750			DIAGEO SCOTLAND LIMITED	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000784_CT_STDA	5299004HGJWHJ71M5T77		5671205			DNL UK LTD	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000785_CT_STDA	2138001GRMZ39JRSE316		01363137	GB0002748050	DNO LN Equity	DOMINO PRINTING SCIENCES PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000786_CT_STDA	39RSBE4RCI4M15BLWH36		1377658		SMDS LN EQUITY	DS Smith Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000787_CT_STDA	2138001LSWETH5TDQG53		2366777			DWR Cymru Cyfyngedig	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000788_CT_STDA	213800U5R8Q5KGM2KU56		2366906			Eastern Power Networks plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000789_CT_STDA	549300XUUK1H52EDCK10					EDC Finance Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000790_CT_STDA	549300ZM2QCFG22BOJ03		2366949			Electricity North West Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000791_CT_STDA	549300KVXDURRKVW7R37		647788		ECM LN EQUITY	Electrocomponents Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000792_CT_STDA	2138008LJU6WFQWOXJ73		7140891		ENQ LN Equity	EnQuest plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000793_CT_STDA	7N0UJMJLXD0MDT5D5086		7023598			Ensco plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000794_CT_STDA	549300V1O67HJV48FS61		6845434			ENW Finance plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000795_CT_STDA	5493007MOZNA03BVNE96		5444653		ESNT LN Equity	ESSENTRA PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000796_CT_STDA	213800 23G8LF55V46281		02954623			EUROPEAN METAL RECYCLING LIMITED	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000797_CT_STDA	213800SVCZ6YZ8YJI569		2462001		4379945Z LN Equity	Eurostar International Ltd	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000798_CT_STDA	5493002X7O83FCJVYO69		7329930			Eversholt Funding Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000799_CT_STDA	JPO68XMABX4DR21BNE65		8263590		0274811Z LN Equity	Everything Everywhere Ltd	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000800_CT_STDA	549300 80DFVZ551GGT17				EVR LN EQUITY	Evraz Group S.A.	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000801_CT_STDA	635400RXXHHYT1JTSZ26		653331			EXPERIAN PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000802_CT_STDA	213800JLG5TPE3RBYG56		4094619			FIRST CHOICE HOLIDAYS FINANCE LIMITED	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000803_CT_STDA	549300DEJZCPWA4HKM93		SC157176		FGP LN EQUITY	First Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000804_CT_STDA	549300JXWH1UV5J0XV81		6344120		FRES LN Equity	Fresnillo plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000805_CT_STDA	213800WTATMITUGXJQ69		FC031364			Friends Life Group PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000806_CT_STDA	549300L3KWKK8X35QR12		4992207		GFS LN EQUITY	G4S Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000807_CT_STDA	213800OOHUV3HHP46A02		00836539	GB00B3Y2J508	GFRD LN Equity	GALLIFORD TRY PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000808_CT_STDA	213800E8KX2VV9YDY362		1991018			Gatwick Airport Ltd	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000809_CT_STDA	549300IK25CZHKVLAL89		03768267		1844538Z LN EQUITY	Gazprom Marketing and Trading Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000810_CT_STDA	549300 7Q8VD7Q3ZYZS59		2258699		GS7 GY Equity	GlaxoSmithKline Capital PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000811_CT_STDA			3888792	GB0009252882	GSK LN EQUITY	GlaxoSmithKline plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000812_CT_STDA	213800N9W2D8A4GJGR36		04542769		2006623Z LN EQUITY	GLENCORE ENERGY UK LTD	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000813_CT_STDA	213800QIJMYMW6TSBG41		5333192		GNK LN Equity	Greene King Finance Plc	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000814_CT_STDA	213800R9N5F2WRMGTR50		24511		GNK LN EQUITY	Greene King Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000815_CT_STDA	213800U8JEPF65PSKU22		6143540			GUARDIAN DIGITAL COMMUNICATIONS LIMITED	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000816_CT_STDA	2138007FRG1UR9KGBT40		00040932	GB0004052071	HLMA LN Equity	HALMA PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000817_CT_STDA	213800G1C9KKVVDN1A60		360632	GB0004065016	HMSO LN EQUITY	Hammerson PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000818_CT_STDA	529900N6RQR0PX7ZTR62		4626078		HEI GY Equity	Hanson Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000819_CT_STDA	213800QC8AWD4BO8TH08		2150950		HAS LN Equity	Hays PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000820_CT_STDA	549300J5R8AWMHPE7O05		1991017			Heathrow Airport Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000821_CT_STDA	7T196JO3DYEJQWZ7Z726		99529			Heathrow Funding Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000822_CT_STDA	213800YRHAPNN54BKN78		5863533	GB00B19NKB76	HOME LN EQUITY	HOME RETAIL GROUP PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000823_CT_STDA	213800UTXVFRH9XBL453		7939278			Iceland Acquico Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000824_CT_STDA	213800FGWQXPVI86SE26		5879252			Iglo Foods MidCo Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000825_CT_STDA			3236483	GB0004544929	IMT LN EQUITY	Imperial Tobacco Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000826_CT_STDA	2138002D68XDR4LZCG32		7084307			Ineos Finance plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000827_CT_STDA			5134420		IHG LN EQUITY	Intercontinental Hotels Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000828_CT_STDA	549300OGASR5WRKJ8R68		2234775			INTERMEDIATE CAPITAL GROUP PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000829_CT_STDA				GB00B19DVX61	ISYS LN EQUITY	Invensys plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000830_CT_STDA	ZLECI7ED2QMWFGYCXZ59		4967001		ITV LN Equity	ITV plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000831_CT_STDA	213800VGZAAJJKJ9Y484		185647		SBRY LN EQUITY	J Sainsbury Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000832_CT_STDA	529900RRNKUM3INJGF98		KvK 34233247 0000		JBH LN EQUITY	JAB Holdings B.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000833_CT_STDA	213800CHWARFAAN7UB85		1709784		JDW LN EQUITY	JD Wetherspoon Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000834_CT_STDA	549300I8LNN1X4R79PJ89		SC034970	GB0005790059		JOHN MENZIES PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000835_CT_STDA	549300PLYY6110B6S323		SC036219	GB00B5N0P849	WG/ LN Equity	JOHN WOOD GROUP PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000836_CT_STDA	2138001AVBSD1HSC6Z10		33774	GB0004764071	JMAT LN EQUITY	JOHNSON MATTHEY PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000837_CT_STDA	213800JFIBCR4LGUA242		SC015382	GB0004769682		JOHNSTON PRESS PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000838_CT_STDA			06467400		KAZ LN EQUITY	KAZ MINERALS FINANCE PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000839_CT_STDA	213800ZRKCU2OM4Y7O48		02708030	GB0004915632	KIE LN Equity	KIER GROUP PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000840_CT_STDA	213800KBMEV7192FY281		1664812		KGF LN EQUITY	Kingfisher Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000841_CT_STDA	213800QOWHF5R9VLL274		1429533		LAD LN Equity	Ladbrokes plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000842_CT_STDA	213800JH9QQWHLO99821		1417162		LGEN LN Equity	Legal & General Group PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000843_CT_STDA	549300BSGXG3QLIQYT84		8379990			Liberty Global plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000844_CT_STDA	213800JD13GTKPG4XI38		3929195			London Power Networks plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000845_CT_STDA	213800QAUUUP6I445N30		05369106	GB00B0SWJX34	LSE LN Equity	LONDON STOCK EXCHANGE GROUP PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000846_CT_STDA	213800JP7STUK5WKRE92		1000608		MMC LN Equity	MANAGEMENT CONSULTING GROUP PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000847_CT_STDA	213800JU37OVVT5ZXP41		8338561			Manchester Airport Group Funding PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000848_CT_STDA	213800CN1RI3UCIZWB95		214436		MKS LN EQUITY	Marks & Spencer Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000849_CT_STDA	213800HQB746UJ9UWM15		5135049		MARS LN Equity	Marston's Issuer PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000850_CT_STDA	213800Q6RP3ZJ2CZR962		31461			Marston's PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000851_CT_STDA	213800HX7FMPA2CIEF02		2798634			McBride plc	GB	Large corporate sample	non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000852_CT_STDA	YMFO3TKB4UAWQTDZJJ31		432989		MGGT LN Equity	Meggitt Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000853_CT_STDA	213800E7QA1U8BF34219		4778667		MAB LN Equity	Mitchells & Butlers Finance Plc	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000854_CT_STDA	213800LOZA69QFDC9N34		6209386	GB00B1CRLC47	MNDI LN EQUITY	Mondi Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
IN_0000855_CT_STDA	4PQUHN3JPFGFNF3BB653		2068222			Morgan Stanley & Co. International plc	GB	Institutions sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000856_CT_STDA	213800A8IQEMY8PA5X34		2590560		NEX LN Equity	National Express Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000857_CT_STDA	8R95QZMKZLJX5Q2XR704		4031152		NGG LN EQUITY	National Grid Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000858_CT_STDA	213800H88F5EE4B1D697		5090412			Network Rail Infrastructure Finance PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000859_CT_STDA	213800UGAULQ1FVD4B35		1618428			NEW LOOK RETAILERS LIMITED	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000860_CT_STDA	213800WQD8ECPZP9PH98		4412362		NXT LN EQUITY	Next Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000861_CT_STDA	549300JJM3ERGZFGGL27		6428375			North West Electricity Networks Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000862_CT_STDA	635400GPHRFKZQIBUK45		NI026892			Northern Ireland Electricity Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000863_CT_STDA	213800B3ZUTDOZYVJB41		53171		NTG LN EQUITY	Northgate Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000864_CT_STDA	213800PWPM9HZIEEO670		2366703			Northumbrian Water Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000865_CT_STDA	213800WWVCAPAMOZ1M98		5584873			NSG UK Enterprises Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000866_CT_STDA					2158036Z LN EQUITY	Omnicom Financial Services Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000867_CT_STDA	213800G8P2ULTOP62Q95		5915896			Osprey Acquisitions Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000868_CT_STDA	213800J364EZD6UCE231		00775598	GB0006650450	OXIG LN Equity	OXFORD INSTRUMENTS PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000869_CT_STDA	213800NL5NLBY6YIBI88		2019023		6752 JT Equity	Panasonic Finance (Europe) plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000870_CT_STDA	213800 4JBXWWJKIURC57		53723		PSON LN EQUITY	Pearson Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000871_CT_STDA			2304195		PDG LN EQUITY	Pendragon Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000872_CT_STDA	213800V1CCTS41GWH423		02366640	GB00B18V8630		PENNON GROUP PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000873_CT_STDA			1818486		PSN LN EQUITY	Persimmon Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000874_CT_STDA	549300OPFWKTD6BUFP71		4267536		PPL UN Equity	PPL UK DISTRIBUTION HOLDINGS LIMITED	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000875_CT_STDA	213800U93SZC44VXN635		00668987	GB00B1Z4ST84	PFG LN Equity	PROVIDENT FINANCIAL PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000876_CT_STDA	XB3CXKKKED7OMV80FY35		00019457	GB00B19Z1432	PZC LN Equity	PZ CUSSONS PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000877_CT_STDA	213800791EF5XP7WW494		2641728		QBE AT Equity	QBE European Operations PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000878_CT_STDA	213800NRSZ1N2Y61EX44		5777981			R&R Ice Cream plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000879_CT_STDA	549300JJSMOJG48V108		6270876		RB/ LN Equity	Reckitt Benckiser Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000880_CT_STDA	549300WSX3VBUFFJOO66		2746616			Relx Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000881_CT_STDA	549300VN4WV7Z6T14K68		5393279		RTO LN EQUITY	Rentokil Initial Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000882_CT_STDA	549300JJKH861WQ78005		191285		REX LN EQUITY	Rexam Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000883_CT_STDA	213800911 3L7IDGEM175		358901		RIO LN Equity	Rio Tinto Finance plc	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000884_CT_STDA	X57JK1U580XATGR67572		1003142		RR/ LN EQUITY	Rolls-Royce Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000885_CT_STDA	213800ANK59AYB612F23		93792		RSA LN Equity	Royal & Sun Alliance Insurance PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000886_CT_STDA	213800JQB9FWF55D6F42		4138203			ROYAL MAIL GROUP LTD	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000887_CT_STDA			2578443		RPC LN EQUITY	RPC Group	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000888_CT_STDA	549300HOGQ7E0TY86138		2339826		RSA LN Equity	RSA Insurance Group PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000889_CT_STDA	Y4DQT2X5DDRE70QFR206		3528416		SAB LN EQUITY	SABMiller Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000890_CT_STDA	549300Y7M5CC1U5DBX07		SC264065			Scotland Gas Networks plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000891_CT_STDA	549300KI75VYLLMSK856		SC117119		SSE LN EQUITY	SSE Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000892_CT_STDA	213800X1T29YFAYMPC26		SC144517		AGN NA Equity	Scottish Equitable PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000893_CT_STDA	213800855VKJ5NICZBA52		SC193794		IBE SQ Equity	Scottish Power Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000894_CT_STDA	549300WPVG0TZSPBYR76		SC199549		LLOY LN Equity	Scottish Widows PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000895_CT_STDA	213800XC35KGM9NFC641		167591			SEGRO PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000896_CT_STDA	549300PT2CIHYN5GWJ21		02048608	GB0007973794		SERCO GROUP PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000897_CT_STDA	213800RPBXRETY4A4C59		2366619		SVT LN EQUITY	Severn Trent Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000898_CT_STDA	213800CNEIDZBL17KU22		SC077438		SKS LN EQUITY	Shanks Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000899_CT_STDA	213800VDC1BKJEZ8PV53		00998314	GB0008025412	SHI LN Equity	SIG PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000900_CT_STDA	213800ZTMDN8567S1H61		00324357	GB0009223206	SN/ LN Equity	SMITH & NEPHEW PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000901_CT_STDA	213800MJL6IPZS3ASA11		137013		SMIN LN EQUITY	Smiths Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000902_CT_STDA	AJOW550HA7E8YNKF5D89		4120046		6758 JT Equity	Sony Global Treasury Services PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000903_CT_STDA	213800H7NWVLCWAVKA15		3043097			South Eastern Power Networks plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000904_CT_STDA	213800YQRUOQE9HPX193		4295398			South Staffordshire PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000905_CT_STDA	213800FR2VAOKRYRHX45		2366665			South West Water Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000906_CT_STDA	549300SR1GYYNBZQGX56		4094290		SSE LN Equity	Southern Electric Power Distribution PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000907_CT_STDA	549300SPX8573VZ2SK79		5167021			Southern Gas Networks plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000908_CT_STDA	213800NCZLJFDE8Y8D88		7581353			Southern Water (Greensands) Financing plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000909_CT_STDA	213800Z4CO2CZO3M3T10		02025003	GB0003308607	SXS LN Equity	SPECTRIS PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000910_CT_STDA	4L663LRNTBQ008OK2N07		SC100764		SGC LN Equity	Stagecoach Group plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000911_CT_STDA	0TMBS544NMO7GLCE7H90		SC286832		SL/ LN Equity	Standard Life PLC	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000912_CT_STDA	549300GUNF6FFGH4LN53		974380 2		532183Z LN Equity	Stemcor Holdings Ltd	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000913_CT_STDA	213800QHYTM5QRFSEM66		3355631		SYR LN EQUITY	Synergy Health Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000914_CT_STDA	213800WF53FVDRRHRF44		710589 1		TALK LN Equity	TalkTalk Telecom Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000915_CT_STDA	213800TR86P3371E8605		2280000		0469505D LN Equity	Tata Steel UK Ltd	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000916_CT_STDA	213800 8K14474WPKZ244		76535		TATE LN EQUITY	Tate & Lyle Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000917_CT_STDA	213 8008 9BTRXTD8S3R66		296805		TW/ LN EQUITY	Taylor Wimpey Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000918_CT_STDA	2138002P5RNKC5W2JZ46		445790	GB0008847096	TSCO LN EQUITY	TESCO PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000919_CT_STDA	213800JKM5UQHFJOTZ25		2366661			Thames Water Utilities Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000920_CT_STDA	213 8009TF1SYOMQLBJ60		02100855	GB0003753778		THE GO-AHEAD GROUP PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000921_CT_STDA	213800VZ4671W3DVB860		6575598		TCG LN Equity	Thomas Cook Group Treasury limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000922_CT_STDA	213 8003BOFNAAO14YV58		2553288		8766 JT Equity	Tokio Millennium Re (UK) Limited	GB	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000923_CT_STDA	213 800 1127OUBAF22K83		824821		TPK LN Equity	Travis Perkins Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000924_CT_STDA	213800B6YQZAE81HAW84		6072876	GB00B1Z7RQ77	TT/ LN EQUITY	TUI TRAVEL Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000925_CT_STDA	213800 3EYHWO75RKS857		3919249	GB0001500809	TLW LN EQUITY	TULLOW OIL PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000926_CT_STDA	549300MKFYEKVRWML317		41424		ULVR LN Equity	Unilever PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000927_CT_STDA	213800Y1TEVS8REY1M35		5957557			United Biscuits Holdco Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000928_CT_STDA	2138008EZCXK4ANQHF89		3207231			United Business Media holdings Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000929_CT_STDA	213800KYT12UFB2VE455		2366616		UU/ LN Equity	United Utilities PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000930_CT_STDA	XCJQ23OWJJNLHN7RQC93		1022786		271652Z LN Equity	Urenco Ltd	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000931_CT_STDA	213800F3BD6N3G6XHU16		251977		CKSN LN Equity	VESUVIUS HOLDINGS LIMITED	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000932_CT_STDA	213800TB53ELEUKM7Q61		1833679		VOD LN EQUITY	Vodafone Group Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000933_CT_STDA	549300UPYDURLSSFVL38		9223384			Western Power Distribution Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000934_CT_STDA	213800 6LIAYQKUCYBB20		29423		WTB LN Equity	Whitbread Group PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000935_CT_STDA			4212563		WMH LN EQUITY	William Hill Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000936_CT_STDA	213800ZSWTW8QKOHWQ82		04178808	GB0030329360		WINCANTON PLC	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000937_CT_STDA	213800IN6LSRGTZSOS29		358949		MRW LN Equity	Wm Morrison Supermarkets Plc	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000938_CT_STDA	549300HTNGX0DU8W1F65		5537577		WPP LN Equity	WPP 2008 Limited	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000939_CT_STDA	635400LNUHA2LDXXV850				GCC ID Equity	C&C Group PLC	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000940_CT_STDA	8NUHUXWN9LG4XBGJ7O17		241565		CAT SE Equity	Caterpillar International Finance Limited	IE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000941_CT_STDA	635400CHH11XZLVQH675					Coillte Teoranta	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000942_CT_STDA	549300MIDJNNTH068E74			IE0001827041	CRH ID EQUITY	CRH Plc	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000943_CT_STDA	213800UPS1QEE4TD3T45				DCC LN Equity	DCC	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000944_CT_STDA	635400HRFGVKXFHZ8O77		9401			Dublin Airport Authority PLC	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000945_CT_STDA	635400UFHDIQCDZ6JK11			IE0003094731	1014Z ID EQUITY	Electricity Supply Board Ltd [ESB]	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000946_CT_STDA	635400VCPRSU89DLMZ57		480184	XS0856023493		ESB Finance Limited	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000947_CT_STDA	635400RKRK5EGXSPC782				EXPN LN EQUITY	Experian Finance Plc	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000948_CT_STDA	635400YN51CDCGBYFZ31					Fyffes plc	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000949_CT_STDA	549300FFOJPWCZJK45			IE0000669501	GLB ID EQUITY	Glanbia Plc	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000950_CT_STDA	635400BE9SBAG61DJ963				GFTU LN Equity	Grafton Group PLC	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000951_CT_STDA	635400 7LIXWZ5WPPT308		519799		GRF SQ Equity	Grifols World Wide Operations Ltd.	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000952_CT_STDA	9XTI53MZJ013RO125X05		2936	IE00B59HWB19		INDEPENDENT NEWS & MEDIA PUBLIC LIMITED COMPANY	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000953_CT_STDA				IE0004906560	KYG ID EQUITY	Kerry Group Plc	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000954_CT_STDA	635400HM7V74SUB9OG75					Kingspan Group plc	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000955_CT_STDA	635400JJOWHIYAJER733					MUSGRAVE GROUP PLC	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000956_CT_STDA	635400EG4YIJLJMZJ782			IE0002588105	PWL ID Equity	PADDY POWER PLC	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000957_CT_STDA	635400WKFIPCHCKVW376		104547		RYA ID Equity	Ryanair Holdings PLC	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000958_CT_STDA	396PBGKP6TE3O062MS44				STX UW Equity	Seagate Technology plc	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000959_CT_STDA	635400CPLP8H51TDVT56			IE00B1RR8406	SKG ID EQUITY	SMURFIT KAPPA GROUP PLC	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000960_CT_STDA	549300INUT2G0ST5K268		327184		TEX UN Equity	Terex International Financial Services Co.	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000961_CT_STDA	635400K7UEIKHMNKLJ02					Total Produce plc	IE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000962_CT_STDA			482042			XL Group PLC	IE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000963_CT_STDA	VZVOSGGS8JITR4J7J704					Amtek Auto Ltd	IN	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000964_CT_STDA	8GRDBX1TJ0PU5NCSHT72		MH008931		BPCL IS Equity	Bharat Petroleum Corporation Limited	IN	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000965_CT_STDA					BHARTI IN Equity	Bharti Airtel Ltd	IN	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000966_CT_STDA					IOCL IN Equity	INDIAN OIL CORPN LIMITED	IN	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000967_CT_STDA	FMVY1IZCSYXSAFRDJT05				LT IN Equity	Larsen & Toubro Ltd	IN	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000968_CT_STDA					RCOM IN Equity	Reliance Communications Ltd	IN	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000969_CT_STDA	549300I3UOETFYRONLG31				RIL IN EQUITY	Reliance Industries Ltd	IN	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000970_CT_STDA	1GZWF073JJTD6XPRUU65					Wipro GE Healthcare Private Limited	IN	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000971_CT_STDA	213800ZJCFZOLXPJWN61					Landsvirkjun	IS	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000972_CT_STDA	815600763944316DB24	3812211	493995		A2A IM EQUITY	A2A S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000973_CT_STDA	8156000962B2EB41FE28	5988397	1497770		4525791Z IM EQUITY	ACCIAIERIA ARVEDI S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000974_CT_STDA	8156004FCECE0879E118	15161747	191346		7570364Z IM EQUITY	ACCIAIERIE VALBRUNA S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000975_CT_STDA	549300Q3448N041CTH56	11341891	882486	XS0495012428	ACE IM Equity	Acea SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000976_CT_STDA	8156008183686996C911	25090618	3567090232			ACQUE VERONESI S.C.A R.L.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000977_CT_STDA	81560072 59ABDEA3F444	15214381	971268			Aeroporti di Roma S.p.A	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000978_CT_STDA	549300H2RFDYI3YP5R63	13960200	263011		337973Z NA EQUITY	AGUSTAWESTLAND S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0000979_CT_STDA	529900EKXEGSRCGAAC89	14856155	2791070044		45197 35Z	ALSTOM FERROVIARIA S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000980_CT_STDA	ZYXJDNVM2JI3VBM8G556				AMP IM EQUITY	Amplifon SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000981_CT_STDA	815600B611746717CC98				50098 ZIM Equity	Ansaldo Energia SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000982_CT_STDA	549300FZRH46R7DWAX12	1248024	557390		44726 23Z IM EQUITY	ANSALDOBREDA S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000983_CT_STDA	815600049A1F9AFE6666	4140157	1192794		MN IM EQUITY	ARNOLDO MONDADORI EDITORE SPA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000984_CT_STDA	8156000BEB8FC062F442	1020333	120591		2168Z IM EQUITY	ARTSANA - SOCIETA' PER AZIONI	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000985_CT_STDA	549300X5UKJVE386ZB61	6914312	6204	XS1014759648	ASG GY Equity	Assicurazioni Generali SpA	IT	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000986_CT_STDA	81560001F41A81948348				AST IM EQUITY	Astaldi SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000987_CT_STDA	8156008DEC771409C487	18631331	1023691		AU9 GF Equity	Atlantia S.p.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000988_CT_STDA	529900 3D9N269813C257	1367700	188902		AGL IM EQUITY	AUTOGRILL S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000989_CT_STDA	8156001494 48CEB9B230	19402720	1037417		36537 19Z IM EQUITY	AUTOSTRADE PER L' ITALIA S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000990_CT_STDA		26926563	1057205		38897 48Z IM EQUITY	AVIO S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000991_CT_STDA	529900RRESEDV68K0S54	28770346	235460		BLLA IM EQUITY	BARILLA INIZIATIVE S.R.L.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000993_CT_STDA	8156004C04255952AB77	1076562	821225		BNS IM EQUITY	BENI STABILI SOCIETA' PER AZIONI SOCIETA' DI INVESTIMENTO IMMOBILIARE QUOTATA	IT	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000994_CT_STDA	5299003DX5YLKSVJ6K59	2930031	134288		BZU IM Equity	Buzzi Unicem SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000995_CT_STDA	8156006BEAA911EC0A47	1019726	587878			CANDY SPA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000996_CT_STDA	8156008B101B97A43B02	1053555	160498		CEM IM EQUITY	CEMENTIR HOLDING S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000997_CT_STDA	8156000F321395139 4367	40014779	2001719			Cerved Group S.p.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000998_CT_STDA		4544552	811402 0152			CLASS EDITORI SPA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000999_CT_STDA	815600903 4CTA5108284	15716081	61357			Compagnia Valdostana delle Acque Spa (CVA Spa)	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001000_CT_STDA	815600DBF6DC4BC94832	1061039	260769		0310548D IM EQUITY	CONSERVE ITALIA - CONSORZIO ITALIANO FRA COOPERATIVE AGRICOLE - SOCIETA' COOPERA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001001_CT_STDA		8327877	819280157			COOPERATIVA EDIFICATRICE FERRUCCIO DEGRADI	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001002_CT_STDA	815600A5C1DD6C3A8455	1093853	154950364			CPL CONCORDIA SOCIETA' COOPERATIVA IN FORMA ABBREVIATA CPL CONCORDIA S	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001003_CT_STDA	815600398F5C1D8E5A15	2836130	60793		3898658Z IM EQUITY	DALMARE SPA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001004_CT_STDA	549300STWX96RDJ91655					De Agostini Invest SA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001005_CT_STDA	529900WS2E20BA5J4L49	1618330 3	1698754		EDNR IM EQUITY	EDISON S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001006_CT_STDA	WOCMU6HCI0OJWNPRZS33				ENEL IM EQUITY	Enel SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001007_CT_STDA	BUCRF72VH5RBN7X3VL35			IT0003132476	ENI IM EQUITY	ENI S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001008_CT_STDA	8156008 1EE079FBED395	19377159	354495 0961			ENOVA S.R.L.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001009_CT_STDA	815600460468 4CA44A90					ERG S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001011_CT_STDA	8156004CE82074779D1 9	13870596	1 6646 30223			FEDRIGONI S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001012_CT_STDA	549300J4SXC5ALCJM731				1448Z IM Equity	Ferrovie dello Stato SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001013_CT_STDA	549 3004C1SL445NFDR90				F IM EQUITY	Fiat SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001014_CT_STDA	8156001 B8AD051794959					FINAVAL S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001015_CT_STDA	529900X4EEX1U9LN3U39	1053767	7031		FNC IM EQUITY	FINMECCANICA S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001016_CT_STDA	815600C3CCA800EF5D96	1134215				FORALL CONFEZIONI S.P.A. IN BREVE= FORALL S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001017_CT_STDA	815600E12249DD563C29	26650695	1143814			Gamenet S.p.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001018_CT_STDA	8156009 8DBDD6 6154985					GRANDI NAVI VELOCI S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001019_CT_STDA	8156001 250E819E30127				GCN IM EQUITY	Gruppo Coin SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001020_CT_STDA	81560012940 17C870346	11027526	10022100159			GRUPPO FINELCO SPA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001021_CT_STDA	815600511 3BD16699393	24907200	RM1117269		LTO IX Equity	GTECH S.p.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001022_CT_STDA		15541251	1638878		4004268Z IM EQUITY	H3G S.P.A	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001023_CT_STDA	8156009414FD99443B48	3201267	363550		HER IM EQUITY	HERA S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001024_CT_STDA	815600D86992FDA7B908	1035363	149288		IMA IM EQUITY	I.M.A. INDUSTRIA MACCHINE AUTOMATICHE S.P.A. IN SIGLA IMA S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001025_CT_STDA	815600A7D7C7A85F8B51	2733792	1168660262			I.R.C.A. S.P.A. INDUSTRIA RESISTENZE CORAZZATE E AFFINI	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001026_CT_STDA	815600338 24BE53C7D28	3585262	1303501215			IMAP EXPORT S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001027_CT_STDA	549300KTGKED5E25JR59				IND IM EQUITY	Indesit Co SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001028_CT_STDA	213800M4YYCP6E8YUX94	2714789	2589327			IPLOM S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001029_CT_STDA	815600EBD33FD474E60	10431674	281364		IREIM EQUITY	IREN S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001030_CT_STDA	8156009D23D0FDC70C93	1007005	50		ITM IM Equity	Italcementi S.p.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001031_CT_STDA	815600236A6B5AE5B406	26754254	167186			Linea Group Holding S.p.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001032_CT_STDA	549300I1NMOBS4B1LT88			IT0001479374	LUX IM EQUITY	LUXOTTICA GROUP S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001033_CT_STDA		7003703	481230266			MANGIAROTTI S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001034_CT_STDA	815600292DA01BE68971	3755075	152396		31847 88Z IM EQUITY	MARCEGAGLIA - S.P.A	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001035_CT_STDA	815600C8D55034EB5379	3779273	64334			Marcolin SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001036_CT_STDA	213800DJEN7NR7B97A50	552637	1264109		MS IM EQUITY	Mediaset S.p.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001038_CT_STDA	815600325D15DD92A023	4376875	484613 0633			MOBY S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001039_CT_STDA		1653085	110858		38934 22Z IM EQUITY	MONIER S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001040_CT_STDA	8156003A100E8AB89697	6794759	186564 0369			PANARIA GROUP INDUSTRIE CERAMICHE S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001041_CT_STDA	815600 1B96890989C002	23641842	5411110827			PB TANKERS S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001042_CT_STDA	549300629 3RJBDQWJL92	5944540	169833		PMS IM EQUITY	PERMASTEELISA S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001043_CT_STDA	8156000256C2431C2E92	4495509	134077		PIA IM Equity	Piaggio & C. S.p.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001044_CT_STDA	815600A0C9AFC1F2A709				PC IM Equity	Pirelli & Co SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001045_CT_STDA	815600EDDBB07C9BDB90	15591777	2246400218			PODINI HOLDING S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001046_CT_STDA	815600354DEDBD0BA991	3465665	842633		POST IM EQUITY	POSTE ITALIANE S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001047_CT_STDA	8156000FE0A2DC5B7852	16232311	1343952		PRP GR EQUITY	PRADA S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001048_CT_STDA	213800VHJ22UE2BRRZ48	3830970	706270410			PROFILGLASS S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001049_CT_STDA		23687310	1777895		PRY IM EQUITY	PRYSMIAN S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001050_CT_STDA	815600B9FC8D18A5D034	1058024	291350635			RA.M.OIL RAFFINERIA MERIDIONALE OLII LUBRIFICANTI	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001051_CT_STDA	815600 86FA79BEDD6B94	13270817				RHIAG - INTER AUTO PARTS ITALIA S.P.A. O, IN FORMA ABBREVIATA, ALTERNA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001052_CT_STDA		5012487	8850400154			SACAL - SOCIETA' ALLUMINIO CARISIO - S.P	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001053_CT_STDA	815600AF08EE2EC2DE92	1035262	8924		226907Z IM EQUITY	SACMI COOPERATIVA MECCANICI IMOLA SOCIETA' COOPERATIVA IN BREVE SACMI IMOLA S.C.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001054_CT_STDA	815600FC906D230A1420	16077541	86111		SFL IM Equity	Safilo SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001055_CT_STDA	549300PHV8MBDHWB8X12	1086637	788744		SPM IM EQUITY	SAIPEM S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001056_CT_STDA	549300UKR289DF4UXQ47	1013056	525502		SAL	SALINI IMPREGILO S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001057_CT_STDA		6524595	3957900487			SAMMONTANA - S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001058_CT_STDA	815600675520 0B82EB33	1246827	836320150			SAN CARLO GRUPPO ALIMENTARE S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001059_CT_STDA	529900 5KJSU2AQUJUH84	1066932	49540		SRS IM EQUITY	SARAS S.P.A. O IN FORMA ESTESA SARAS S.P.A. - RAFFINERIE SARDE	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001060_CT_STDA	815600D2FC31AF713B07	1012950	166476			SNAI SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001061_CT_STDA	815600227 8562044AF79	16067629	163343		SRG IM Equity	SNAM SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001062_CT_STDA	EOJCGSU14NX234BL7V57	14234253	1594238		2091Z IM EQUITY	SORGENIA S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001063_CT_STDA	815600141CE5F4C4325	19113128	1016401		447303 5Z IM EQUITY	STRADA DEI PARCHI SPA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001064_CT_STDA	815600C3 438977CBBE37	1038951	68670397			TAMPIERI FINANCIAL GROUP S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001065_CT_STDA	815600294 15DF1381583	1030384	195810262			TECNICA GROUP S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001066_CT_STDA	815600AC5599D16D9A40	3335773	574643		MT IM EQUITY	TECNIMONT S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001067_CT_STDA	549300W384M3RI3VXU42			IT0003497168	TIT IM EQUITY	TELECOM ITALIA S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001068_CT_STDA	815600CD7323A82E5092	28935694	1763778		284732 8Z IM EQUITY	TENOVA S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001069_CT_STDA		1037712	182850362			TERMOSANITARI CORRADINI - S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001070_CT_STDA	8156009E94ED54DE7C31				TRN IM Equity	Terna Rete Elettrica Nazionale SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001071_CT_STDA	549300IN5 6527SDGEI85	18659000	1019536		80698Z IM EQUITY	TIRRENO POWER S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001072_CT_STDA	815600 3E86EBA167A868				094668 8D IM EQUITY	TotalErg SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001073_CT_STDA	815600FE9E92D9D6C309	3554534	201271		TFI IM EQUITY	TREVI - FINANZIARIA INDUSTRIALE S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001074_CT_STDA					4212473Z IM EQUITY	UNIECO SOCIETA' COOPERATIVA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001075_CT_STDA	815600B8027C92F0DA07	4257672	1189360066			VIBAC S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001076_CT_STDA	549300YSFQKM1C0X4E45	1132126 5	884361		WIND IM EQUITY	WIND TELECOMUNICAZIONI S.P.A.	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001077_CT_STDA	549300DHPOF90OYYD780				5108 JT Equity	Bridgestone Corporation	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001078_CT_STDA	549300IZYK3206QECG76				CAT SE Equity	Caterpillar Finance Corporation	JP	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001079_CT_STDA	549300MIFE1VEW02GY83			JP3298600002		COSMO OIL COMPANY LTD	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001080_CT_STDA	549300T6IPOCDWLKC615				6501 JT Equity	Hitachi, Ltd.	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001081_CT_STDA	J48DJYXDTLHM30UMYI18				8001 JT Equity	Itochu Corporation	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001082_CT_STDA	549300 4LQ0B4T7QPQV17				6301 JT Equity	Komatsu Ltd.	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001083_CT_STDA	4P4N3ORD02UGQT1T1W12		0100-01-008776		8002 JT Equity	Marubeni Corporation	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001084_CT_STDA	KVIPTY4PULAPGC1VVD26				8058 JP EQUITY	Mitsubishi Corp	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001085_CT_STDA	5493008VBQD43X8QCS14					Mitsui Life Insurance Company Limited	JP	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001086_CT_STDA	5493000QYMPFRTEY4K28				6701 JT Equity	NEC Corporation	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001087_CT_STDA					7201 JP EQUITY	Nissan Motor Co Ltd	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001088_CT_STDA	549300 3BZYYYCDIO0R13				9984 JT Equity	SOFTBANK CORP.	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001089_CT_STDA	549300 4SE33MRLPB1W98				2768 JP EQUITY	Sojitz Corp	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001090_CT_STDA					6758 JP EQUITY	Sony Corp	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001091_CT_STDA	V82KK8NH1P0JS71FJC05				8053 JP EQUITY	Sumitomo Corp	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001092_CT_STDA	54930074QUY8RD0UZM08					Suntory Holdings Limited	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001093_CT_STDA	549300ZLMVP4X0OGR454				4502 JT Equity	Takeda Pharmaceutical Company Limited	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001094_CT_STDA	549300LBHTST91VKHO68				6502 JT Equity	Toshiba Corporation	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001095_CT_STDA	5493006W3QUS51MH6R84				TOM GY Equity	Toyota Motor Corporation	JP	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001096_CT_STDA					004020 KS Equity	Hyundai Steel Co	KR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001097_CT_STDA					000270 KS Equity	Kia Motors Corp	KR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001098_CT_STDA	549300MGHLPT1EFHGF84				2007 HK Equity	Country Garden Holdings Company Limited	KY	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001099_CT_STDA	549300JHVJRWVT07S523				3333 HK Equity	Evergrande Real Estate Group Limited	KY	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001100_CT_STDA	5493003DTPH8AMMK4P51				NE UN Equity	Noble Corporation	KY	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001101_CT_STDA	549300FNIENFFSMO3GT38			XS0835890350	XPBR SQ Equity	Petrobras Global Finance B.V.	KY	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001102_CT_STDA	213800S7DNJQX6LHTQ21		133818917			AB "Kauno grūdai"	LT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001103_CT_STDA				LU1014539529		ALTICE	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001104_CT_STDA	549300 3BU7PAH5RRM092				APAM NA EQUITY	Aperam SA	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001105_CT_STDA	2EU1GUTUJ56J9SAL165				MT LX EQUITY	ArcelorMittal SA [AM]	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001106_CT_STDA	549300GJ79DYFBBF5T83				0307096D LX EQUITY	Brandbrew S.A.	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001107_CT_STDA	549300 7GVB1I2FDSS786		B0155849		CNHI UN Equity	CNH Industrial Finance Europe S.A.	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001108_CT_STDA	549 3009 38QUWMPITJ642				COV US EQUITY	Covidien International Finance SA	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001109_CT_STDA	529900W1S8TJDDH8YB29					Encevo S.A.	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001110_CT_STDA			350807947	FR0000038259	ERF FP EQUITY	EUROFINS SCIENTIFIC SE	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001111_CT_STDA	213800568PRHV2JR9650			XS0357281558	GSPBEX RR Equity	Gaz Capital S.A.	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001112_CT_STDA	213800WHKNICIJQQG433				8GC GS Equity	Glencore Finance (Europe) S.A.	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001113_CT_STDA	8XJ8KF85PBKK1TLMFN29					Intelsat Jackson Holdings S.A.	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001114_CT_STDA	549300MBM5B61VCW5A23					International Automotive Components Group, S.A.	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001115_CT_STDA	RUOKPID0PZ0UWJYU9J61				DE UN Equity	John Deere Bank S.A.	LU	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001116_CT_STDA	529900XUC6PXMN6ABU42				TGH GY Equity	Logwin AG	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001117_CT_STDA	549300CTHC1CP86P2G96				MICF PQ Equity	Millicom International Cellular S.A.	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001118_CT_STDA					0755015D LX EQUITY	NH FINANCE SA	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001119_CT_STDA	213800IUIRBFRNCYVR24				3900394Z LX Equity	Nizi International SA	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001120_CT_STDA	549300VEJMMZCY6OBU06				PDSA NS Equity	Pacific Drilling S.A.	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001121_CT_STDA	529900UUYBCBB7HMV156					Phoenix PIB Dutch Finance B.V.	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001122_CT_STDA	549300OZSHE4H5BFQA66					QUILVEST SA	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001123_CT_STDA	549300C8J3C3SZYS0040				RTL BB Equity	RTL Group S.A.	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001124_CT_STDA	549300 8JPA4HYMH1HX51				SESG FP EQUITY	SES SA	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001125_CT_STDA	549300CJ7LW6QSGIL444					Swiss Re Europe S.A.	LU	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001126_CT_STDA	529900BSBZ853DKUP675					TRAXYS SARL	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001127_CT_STDA	549300R1G2CXWN6IV731					CEMEX S.A.B. de C.V.	MX	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001128_CT_STDA	549300 8KEVFYPMGTXO33				KOFL MM Equity	Coca-Cola FEMSA, S.A.B. de C.V.	MX	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001129_CT_STDA	5493000XJLJ6C4T0PG82				GRUMAB MM Equity	GRUMA, S.A.B. de C.V.	MX	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001130_CT_STDA	5493000R1XURZEBFEV60				BIMBOA MM Equity	Grupo Bimbo, S.A.B. de C.V.	MX	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001131_CT_STDA	549300QOAB2GJSFM0381				1234Z MM Equity	Grupo Petrotemex SA de CV	MX	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001132_CT_STDA	549300CAZKPF4HKMPX17					PETROLEOS MEXICANOS	MX	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001133_CT_STDA	549300FW3RGHPHT21D10				ALFAA MM Equity	Sigma Alimentos, S.A. de C.V.	MX	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001134_CT_STDA	549300 0MY3DAIB0BP706		TNE940608H55	USP9084BAD03	ALFAA MM Equity	Tenedora Nemak, S.A. de C.V.	MX	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001135_CT_STDA	549300EMP9DT6Q35HZ31			NL0000852564		AALBERTS INDUSTR	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001136_CT_STDA	549300J93WR5DPG0P466		KVK 33232124		ABB SS Equity	ABB Capital B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001137_CT_STDA	549300 7WHKI5H7 5YJ358		KVK 34215458		ABE SQ Equity	Abertis Infraestructuras Finance B.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001138_CT_STDA	724500 7QUM11FHIQV531		KVK 33235189			Achmea B.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001139_CT_STDA	724500HKX3QVUQF9G08		KVK 28080300			Achmea Zorgverzekeringen N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001140_CT_STDA	O4QK7KMMK83ITNTHUG69		KVK 27076669	NL0000303709	AGN NA Equity	AEGON N.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001142_CT_STDA	724500XYIJUGXAA5QD70		KVK 09007809	NL0000009132	AKZA NA EQUITY	Akzo Nobel NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001143_CT_STDA	724500XBZ9QOPTI11U82		KVK 34108286			Alliander N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001144_CT_STDA	549300KYQ7B0H0K66406		KVK 33055009		AML LN Equity	Amlin Europe N.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001145_CT_STDA	724500MCUU6QOFRFEA53		KVK 33256360 0000		792658Z PL EQUITY	AMORIM ENERGIA, BV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001146_CT_STDA	724500UZH70GO047N03			NL0006237562		ARCADIS	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001147_CT_STDA	724500I122ND6ZFHX623		KVK 30037466	NL0000334118	ASM NA Equity	ASM International N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001148_CT_STDA	724500Y6DUVHQD6OXN27		KVK 17085815	NL0006034001	ASML NA EQUITY	ASML HOLDING N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001149_CT_STDA	7245004JOPUJ0OOWTU73		KVK 30031823			ASR Schadeverzekering N.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001150_CT_STDA	724500XFMNHF1GFPVJ05		KVK 08125298		332455 8Z NA Equity	BDR Thermea Group BV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001151_CT_STDA	5299006ZHG3IXU0PNJ56		KvK 27106340 0000		1136Z NA EQUITY	BMW Finance N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001152_CT_STDA				NL0000852580		BOSKALIS WESTMIN	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001153_CT_STDA				NL0010776944		BRUNEL INTERNAT	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001154_CT_STDA	529900AOH3NBA8PZFG65		KvK 32097651 0000		0533866D NA EQUITY	Celesio Finance BV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001155_CT_STDA	549300WGC2HZ5J67V817				CNHI IM Equity	CNH Industrial NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001156_CT_STDA	549300BXVNOCYQ83FU09		KVK 34154633		KO UN Equity	Coca-Cola HBC Finance B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001157_CT_STDA				NL0000200384		CORELABORATORIES	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001158_CT_STDA	549300UNTCLR21YKLL62		KVK 30073501	NL0000288967		Corio N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001159_CT_STDA				NL0009294552		DELTA LLOYD	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001160_CT_STDA	724500S75737K2SFDA03		KVK 22031457			Delta N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001161_CT_STDA	213800N8X49KJRTNDM49		KVK 3419663		DGE FP Equity	Diageo Finance B.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001162_CT_STDA	529900M7QSB704RUUT95		KVK 34182495		AIR FP Equity	Eads Finance B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001163_CT_STDA	724500KRQECMCRGM1971		KVK 14026250			EBN B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001164_CT_STDA	5299007L43AQDFOW5739		KvK 34121496 0000		1403Z NA EQUITY	EDP FINANCE BV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001165_CT_STDA	724500R5IP6TFKTNRU48		KvK 24306393		2091Z NA Equity	Eneco Holding NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001166_CT_STDA	549300XW2F91G4T4WC42		KVK 34149162		ENL GY Equity	ENEL Investment Holding B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001167_CT_STDA	529900011V8VJ3BUKR64		KVK17115973		RWE GF Equity	Essent N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001168_CT_STDA				NL0000288876		EUROCOMMERCIAL	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001169_CT_STDA				NL0000352565		FUGRO	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001170_CT_STDA	213800 5FTXOJUBQ5J563		KVK24243533		GAS SQ Equity	Gas Natural Fenosa Finance BV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001171_CT_STDA	724500EJ2TDPAITRSJ55		KVK02089290			GasTerra B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001172_CT_STDA				NL0000400653		GEMALTO	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001173_CT_STDA	549300L10EVYURBFH66		KVK55293980			Global Blue Acquisition B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001174_CT_STDA	529900SNLFF5M6HJ1T36		KvK 33286563 0000		1004Z NA EQUITY	Haniel Finance B.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001175_CT_STDA	724500K5PTPSST86UQ23		KVK33011433	NL0000009165	HEIA NA Equity	Heineken NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001176_CT_STDA	7245008C9KMJL9P2UJ77		KVK34323653			Hyva Global B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001177_CT_STDA	724500CR19MQGFWFBZ64		KvK 34217578 0000		0308206D NA EQUITY	ICL Finance BV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001178_CT_STDA	TLLG0UTU6ZHOG003X735					Imperial Mobility Finance B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001179_CT_STDA	549300501BZUR4138172		KVK27120438			ING Re (Netherlands) N.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001180_CT_STDA			KVK24311905		287242 3Z NA Equity	InterGen NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001181_CT_STDA	724500C9GNBV2OUYRX36		KVK35000363	NL0010672325	AH NA Equity	Koninklijke Ahold NV [Royal Ahold NV]	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001182_CT_STDA	724500V38C5KTDY5BS93		KVK30058019	NL0000337319	BAMNB NA Equity	Koninklijke BAM NBM NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001183_CT_STDA	724500SNT1MK246AHP04		KVK14022069	NL0000009827	DSM NA EQUITY	Koninklijke DSM N.V	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001184_CT_STDA	549300YO0JZHAL7FVP81		KVK02045200	NL0000009082	KPN NA Equity	Koninklijke KPN NV [Royal KPN NV]	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001185_CT_STDA	H1FJE8H61JGM1JSGM897		KVK17001910	NL0000009538	PHIA NA Equity	Koninklijke Philips Electronics N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001186_CT_STDA	724500HZ4BN3171I2G68		KVK06016321		KTC NA Equity	Koninklijke Ten Cate NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001187_CT_STDA	724500UL634GFV1KYF10		KVK24295332	NL0009432491	VPK NA Equity	Koninklijke Vopak NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001188_CT_STDA	529900WQGOTJDYG9NP76		KVK09151956		LXS GF Equity	Lanxess Finance B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001189_CT_STDA	5H8RMHHYTWIP1RKLCE38		KvK 34115238 0000		2177Z NA EQUITY	Linde Finance B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001190_CT_STDA	549300J6QSW38QNOJK61		KVK 57924562			LYB International Finance B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001191_CT_STDA	BN6WCCZ8OVP3ITUUVN49		KVK 24473890		DLY GB Equity	LyondellBasell Industries N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001192_CT_STDA	635400TMCKVEU87EJ582		KVK 24321697			METINVEST B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001193_CT_STDA	529900PF6F1OHRZVU341		KvK 33178683 0000		1169Z NA EQUITY	Metro Finance B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001194_CT_STDA	635400 7MKEEGGVUMXO83		KVK 34239108			New World Resources N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001195_CT_STDA	724500RKMOD48AIWKD94		KvK 24307569 0000		3893886Z NA EQUITY	NIDERA B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001196_CT_STDA	549300 62JS29A5N4GO82		KVK 34248449			Nielsen Holdings N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001197_CT_STDA	724500GQV9YLNSWECU41		KVK 17179668			Nord Gold N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001198_CT_STDA	724500TXS5HH3GY4UW42		KVK 30124358			NS Groep N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001199_CT_STDA	5299000CMF80GY2U0U47		KVK 16074305	NL0010395208	NUO NA Equity	Nutreco Holding NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001200_CT_STDA	724500HT4YW45B1Y7859		KVK 57585083			OAK Leaf B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001201_CT_STDA	549300NCMRGIBJYUOE57			NL0010558797		OCI	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001202_CT_STDA	724500IM9A059TQLBX63					OCI Nitrogen BV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001203_CT_STDA	724500S3F5WRDY8CDZ66		KVK 24291478		OI US Equity	OI European Group B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001204_CT_STDA	Q47A62EK6GMSID3Y8C39		KVK 17133742	XS0788529096	PCAR US Equity	PACCAR Financial Europe B.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001205_CT_STDA	549300N522D3SS8MKV65		KvK 24320769 0000		3617372Z NA EQUITY	PETROBRAS NETHERLANDS BV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001206_CT_STDA	549300VGHFJJ58HE2B54		KVK 17008551		PHIA NA Equity	Philips Electronics NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001207_CT_STDA	529900N9UJEHN9UPXN50					PHOENIX PIB FINANCE BV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001208_CT_STDA	724500Q41FHN0P1GPC53		KVK 27168968	NL0009739416	TNT LI Equity	PostNL N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001209_CT_STDA	549300 36WK3GMCN17Z57				QIA GY Equity	Qiagen NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001210_CT_STDA	724500 9EAAUUQJ0U4T57		KVK 33216172	NL0000379121	RAND NA EQUITY	RANDSTAD HOLDING NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001211_CT_STDA	549300XO8R7MPISUO753		KVK 33155037	NL0006144495		Reed Elsevier NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001212_CT_STDA	549300 2YCY6HTK0OUR29		KVK 24251372	XS0202649934	REP GY Equity	Repsol International Finance B.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001213_CT_STDA			KVK 34179503	GB00B03MM408	RDSA NA EQUITY	ROYAL DUTCH SHELL PLC	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001214_CT_STDA	549300 2N51KZCVBDMS27		24114856	NL0006055329		ROYAL IMTECH NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001215_CT_STDA	213800LBMMAIGTFQP389		KVK 14105351		SABIC AB Equity	SABIC Capital I B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001216_CT_STDA				NL0000360618		SBM OFFSHORE	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001217_CT_STDA	529900KEH8410ESH1483		KVK 53761790			Schaeffler Finance B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001218_CT_STDA	724500DX7Q1A19SPY530		KVK 34166584			Schiphol Nederland B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001219_CT_STDA	724500TBT3NI9SPNJ75					SHV Netherlands NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001220_CT_STDA	TAFO77 2JB70PDRN5VS48		KvK 27092998 0000		1223Z NA EQUITY	Siemens Financieringsmaatschappij N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001221_CT_STDA	724500E9ZG6JMH6E2I14			NL0000817179		SLIGRO FOOD GROUP	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001222_CT_STDA	724500ZTKJYJMWVLWJ82		KVK 34297413			SRLEV N.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001223_CT_STDA	549300 2SSXOL85X3XC87		KVK 58623701			Syncreon Group B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001224_CT_STDA	724500LTUWK3JQG63903		KVK 09083317			TenneT Holding B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001225_CT_STDA	724500 8G22FOV7TYYJ34		KVK 06045666	NL0000852523	TWEKA NA EQUITY	TKH Group NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001226_CT_STDA	724500978QL7NKMLTQ37		KVK 34210949			TMF Group Holding B.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001227_CT_STDA				NL0009739424		TNT EXPRESS	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001228_CT_STDA	724500L44K67W7UW1C59					TomTom International B.V	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001229_CT_STDA	724500OPA8GZSQUNSR96		KVK 33194984		TOM GY Equity	Toyota Motor Finance (Netherlands) B.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001230_CT_STDA	PX7SUPU7HUNJBQ8BPI65		KVK 33236939		585233Z NA Equity	Trafigura Beheer BV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001231_CT_STDA	549300TK7G7NZTVM1Z30		KVK 24051830	NL0000009355	UNA NA Equity	Unilever NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001232_CT_STDA	549300IW6C3SRHUUK147					Vitol Holding BV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001234_CT_STDA	549300FRXSUUW3M2Q281					WABCO Europe Holdings BV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001235_CT_STDA	724500522D3ORUTUGW47		KVK 05078970		WAVIN NA Equity	Wavin NV	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001236_CT_STDA	724500YRQCY3BD9RJZ92			NL0000289213		WERELDHAVE	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001237_CT_STDA	724500TEM53H0U077B74		KVK 33202517	NL0000395903	WKL NA EQUITY	Wolters Kluwer N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001238_CT_STDA	5JB3IE65ZU13TA0DGN10					Würth Finance International B.V.	NL	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001239_CT_STDA				NL0006294290		ZIGGO	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001240_CT_STDA					BWO NO Equity	BW Offshore Shipholding Ltd	NO	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001241_CT_STDA	549304ZHCILEMZLBS85		003047727000 5			FERD AS	NO	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001242_CT_STDA	549 3009F6KP3UMLPOY27		931 186744			ICA Norge AS	NO	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001243_CT_STDA	549 300ZLJDXBXUNCY824		936 738540			National Oilwell Varco Norway AS	NO	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001244_CT_STDA	549300N1SDN71ZZ8BO45				NHY NO Equity	Norsk Hydro ASA	NO	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001245_CT_STDA	529900J8VSH14TP5VD23					ODFJELLSE	NO	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001246_CT_STDA	213800T66DRTE6O6BV87		916 235291		PGS NO Equity	Petroleum Geo-Services ASA	NO	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001247_CT_STDA	529900TH4OAW7WYG1777		987 059699			Statkraft AS	NO	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001248_CT_STDA	OW6OFBNCKXC4US5C7523		923 609016		STL NO Equity	Statoil ASA	NO	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001249_CT_STDA	R7NJHU48LTCIOB9BVU57				CNU NZ Equity	Chorus Limited	NZ	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001250_CT_STDA	259400GYHYZPQ0HTMT82				CIE PW Equity	Ciech S.A.	PL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001251_CT_STDA	259400A9BI23M3K1NK82				LTS PW EQUITY	GRUPA LOTOS S.A.	PL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001252_CT_STDA	259400WT6MCX3V59XI09					Netia S.A.	PL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001253_CT_STDA	259400TOMPUOLS65II22		10681		TPA1 GR Equity	ORANGE POLSKA SA	PL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001254_CT_STDA	259400TGY6IYEP2EFW87		467426			POLKOMTEL SP. Z O.O.	PL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001255_CT_STDA	259400VVMM70CQREJT74		28860		PKN PW Equity	Polski Koncern Naftowy ORLEN S.A. (PKN)	PL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001256_CT_STDA	259400NAPDFBOTNCR154				TPE PW Equity	TAURON Polska Energia S.A.	PL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001257_CT_STDA	Q1BCZWEVT6ZTFERCPG94			PLTLKPL00017	OPL PW EQUITY	TELEKOMUNIKACJA POLSKA SA	PL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001258_CT_STDA	213800RQXBBZ6KSP1172		500 311390			AMORIM & IRMAOS SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001259_CT_STDA	21 3800 2PLGLYW8EP7248					AMORIM HOLDING II SGPS SA	PT	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001260_CT_STDA	213800V5Z38TLIRQW516		500700834			ANA AEROPORTOS PORTUGAL SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001261_CT_STDA			502607920			AUCHAN PORTUGAL HIPERMERCADOS SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001262_CT_STDA	549300I1KNBNPPKW7528		500038015			AUTO SUECO LDA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001263_CT_STDA	549300RU6UYW1UMYOP92		500194670			BP PORTUGAL COMERCIO DE COMBUSTIVEIS LUBRIFICANTES SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001264_CT_STDA				PTBRIOAM0000	BRI PL EQUITY	BRISA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001265_CT_STDA	549300FREK460JU7RG08		500060266			CELULOSE BEIRA INDUSTRIAL-CELBI SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001266_CT_STDA	549300TF1SUYCFUO3840		503309362			COLEP PORTUGAL SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001267_CT_STDA			507195515			CONTROLINVESTE SGPS SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001268_CT_STDA	213800X28CMB8LAIT849		502557400			CPCDI COMP PORTUGUESA DIST PROD INFORMATICOS SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001269_CT_STDA	549300RGQV4M16FESU23		500832234			CUF QUIMICOS INDUSTRIAS, SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001270_CT_STDA	529900CLC3WDMGI9VH80			PTEDP0AM0009	EDP PL EQUITY	EDP - Energias de Portugal S.A.	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001271_CT_STDA	529900LOXJVWGOH84656		503293695			EDP - GESTÃO DA PRODUÇÃO DE ENERGIA SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001272_CT_STDA			504885367			ESPIRITO SANTO SAUDE SGPS SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001273_CT_STDA	213800331 9Y7NM75FG53		504499777	PTGALIOE0009	GALP PL Equity	GALP ENERGIA SGPS, S.A.	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001274_CT_STDA	213800Y3V72PI6W8KG10		511220448			GRUPO PESTANA - SGPS SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001275_CT_STDA	259400A8SZP10GB5IB19			PTJMT0AE0001	JMT PL EQUITY	J.MARTINS	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001276_CT_STDA			500073880			LENA ENGENHARIA CONSTRUCOES SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001277_CT_STDA	549300SNYKYW15R3UE62		502011475			MODELO CONTINENTE HIPERMERCADOS SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001278_CT_STDA	549300TLPT6W9R3CLQ86		500197814			MOTA-ENGIL, ENGENHARIA E CONSTRUCAO S.A.	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001279_CT_STDA	549 3003NN4LXUF8JA244					Ocidental Companhia Portuguesa de Seguros de Vida, S.A.	PT	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001280_CT_STDA	549 3007 1D35BVUPC5942		502604751			OPTIMUS-COMUNICACOES S.A	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001281_CT_STDA			507979265			OPWAY - SGPS, SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001282_CT_STDA	213800ZWKG61JG7ZCF61		500697370			PETROLEOS PORTUGAL PETROGAL SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001283_CT_STDA	259400DRC6WOXNVW8B57	500829993	500829993		90413Z PL EQUITY	PINGO DOCE-DISTRIBUIÇÃO ALIMENTAR S.A.	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001284_CT_STDA	549300UNIB7M2AXUXS35			PTPTI0AM0006	PTCLTQ EQUITY	Portucel S.A.	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001285_CT_STDA	549300FR1FN48IGHR915			PTREL0AM0008	RENE PL Equity	REN-Redes Energeticas Nacionais, SGPS, S.A.	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001286_CT_STDA				500246963									
						REPSOL PORTUGUESA SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001287_CT_STDA	5493002X2CCY60HWCU94			500243590		SECIL COMP GERAL CAL CIMENTO SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001288_CT_STDA	549300PXZF74GVQM6867			500058580		SONAE INDUSTRIA PRODUCAO COM DER IVADOS DE MADEIRA SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001289_CT_STDA	549300EZYIURQ5RGSE56			500278571		SOVENA OILSEEDS PORTUGAL, SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001290_CT_STDA	549300KFJPELBPMQH079			500833532		SOVENA PORTUGAL CONSUMER GOODS SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001291_CT_STDA	959800201400058132 90			505042037		SUMOL+COMPAL MARCAS SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001292_CT_STDA				500097488		TEIXEIRA DUARTE ENGENHARIA E CONSTRUCOES SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001293_CT_STDA	549300CNE5R74B3XKF57			505266202		UNICER BEBIDAS SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001294_CT_STDA		503933139	503933139		364617 5Z PL EQUITY	UNILEVER JERÓNIMO MARTINS, LDA.	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001295_CT_STDA	213800IDK8UTYDSFOG74			502544180		VODAFONE PORTUGAL COMUNICACOES P ESSOAIS SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001296_CT_STDA		500302200	500302200		026547 2D PL EQUITY	ZAGOPE - CONSTRUÇÕES E ENGENHARIA S.A.	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001297_CT_STDA	549300VOFQC1SPGTZM19			503039063		ZON TV CABO PORTUGAL SA	PT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001298_CT_STDA	549300D3EIDZJB62TR20			21183		ORDS QD Equity	Ooredoo Q.S.C.	QA	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001299_CT_STDA	549300UKYDM618HEPU79				SNP RO EQUITY	OMV PETROM S.A.	RO	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001300_CT_STDA	549300F8ZIGJVUPIU797			24297754									
						Rompetrol Group N.V. (The)	RO	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001301_CT_STDA					GAZP RU Equity	Gazprom OAO	RU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001302_CT_STDA					ROSN RU Equity	OJSC Oil Co Rosneft	RU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001303_CT_STDA					TATN RU Equity	Tatneft OAO	RU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001304_CT_STDA	549300 7RN7O98MYBX124					AKTIEBOLAG LINDEX	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001305_CT_STDA	549300UCKT2UK88AG251			SE0000695876	ALFA SS EQUITY	Alfa Laval AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001306_CT_STDA	549300YECS8HKCIMMB67			SE0000255648	ASSAB SS EQUITY	Assa Abloy AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001307_CT_STDA	213800T8PC8Q4FYJZR07		556014 2720	SE0000122467	ATCOA SS EQUITY	Atlas Copco Aktiebolag	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001308_CT_STDA	213800 2GW5WN1UYZAO32		556112569000 4			BILIA AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001309_CT_STDA	549300YJUYJ9A24RXL71			SE0005906922	SE0005906922 Corp	BILLERUDKORSNAS AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001310_CT_STDA	549300ZACGIQHBBMOD20		5560269549		BONN SS EQUITY	Bonnier Finans AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001311_CT_STDA	213800SE6FV3UDEIEY92		7231 7831			CAPIO AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001312_CT_STDA	549300GU5OHTR1T5IY68			SE0005932225	SE0005932225 Corp	Castellum AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001313_CT_STDA	549300HCT1WLHEXNLZ18					Dometic Holding AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001314_CT_STDA	549300Y3HHZB1ZGPJJ93				ELUXA SS Equity	Electrolux AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001315_CT_STDA	549300JNPI46XNH0PM97					Fabege AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001316_CT_STDA	549300 3PZ4F57 0GJW735					GETINGE AB,	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001317_CT_STDA	529900XKWB408ZZYBF68					GREEN CARGO AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001318_CT_STDA	213800YUV362W4E1LP46					H & M Hennes & Mauritz GBC AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001319_CT_STDA	549300 33BTSY61VHUR49		556010115 5000 4			HALDEX AKTIEBOLAG	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001320_CT_STDA	549300VOTS5OZ82UTG69			SE0005934320	SE0005934320 Corp	HEMSÖ FASTIGHETS AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001321_CT_STDA	549300WJFW6IJNI4TA80		5561904771	SE0000103699	HEXAB SS EQUITY	Hexagon AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001322_CT_STDA	529900 80SH34 54F0QE68		5560013301	SE0000109290	HOLMB SS EQUITY	Holmen AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001323_CT_STDA	549300GYQIIJ3UXB7655			SE0001662222	HUSQB SS EQUITY	HUSQVARNA AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001324_CT_STDA	549300VEBQPHRZBKUX38		556013-8298	XS0795505402	INVEA SS Equity	Investor AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001325_CT_STDA	529900X0UEM9DOM6FK12		5560452103	SE0000806994	JM SS EQUITY	JM AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001326_CT_STDA	549300VD6SNNS5N5V183					KORAB INTERNATIONAL AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001327_CT_STDA	549300 5OXRTBK0WSJN46		5565451217	SE0000549412	KLED SS EQUITY	Kungsleden AB	SE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001328_CT_STDA	529900AB08F05L4HWU11					LANTMÄNNEN EK FÖR	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001329_CT_STDA	213800NS2XXVRYS7WP40			SE0002683557	LOOMB SS EQUITY	Loomis AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001330_CT_STDA	549300SNQNTHQLZQON04		5564272812	SE0000221723	MEDA A SS EQUITY	Meda AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001331_CT_STDA	549300E8NDODRSX29339		5563099158	SE0000412371	MTGB SS EQUITY	MODERN TIMES GROUP MTG AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001332_CT_STDA	213800WRGLW3CY4MHW53		5560345174000 4			NCC	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001333_CT_STDA	549300KUJMRC9NW93596					Nobina sverige AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001334_CT_STDA	5493007VGEKBZGZ6PC69					NYNAS AB (PUBL)	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001335_CT_STDA	549300ES84TRW7EWGU35					Perstorp Holding AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001336_CT_STDA	549300S2D8BDH1CKLI47					PostNord AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001337_CT_STDA	549300MHCMD8DCSBY41		5560726977003 4			Preem	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001338_CT_STDA	549300ZHO4JCQQI113M69		556036-0793	SE0000112385	SE0005567088 Corp	SAAB AKTIEBOLAG	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001339_CT_STDA	529900ZUAXN43LVZF54				SAND SS Equity	Sandvik AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001340_CT_STDA	529900 1G94UPTI8C7N54		5566577416		0301536D SS EQUITY	Sandvik Treasury AB	SE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001341_CT_STDA	529900AE1FZNUH6EVS39			SE0003366871	SAS SS EQUITY	SAS AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001342_CT_STDA	529900BZYSUQLQSPNR07		5560840976	SE0000308280	SCVB SS EQUITY	Scania CV AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001343_CT_STDA	635400TTYKE8EIWDS617				SECUB SS Equity	Securitas AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001344_CT_STDA	5493004WOSC31U83UG49		5561063834		SKAB SS EQUITY	Skanska Financial Services	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001345_CT_STDA	549300MA1BZYJU87BW55		5560339086	SE0000113250	SKAB SS EQUITY	Skanska Sverige AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001346_CT_STDA	549300X6MQ0GG8BRY481					SKF sverige AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001347_CT_STDA	549300 2FIVSWBLEV7P15					SÖDRA SKOGSÄGARNA EKONOMISK FÖRENING	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001348_CT_STDA	529900329VS14ZIML164		5560163429	SE0000171100	SSABA SS EQUITY	SSAB AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001349_CT_STDA	529900J0C48FH28HNQ19		5563137933	SE0000120669	SSABA SS EQUITY	SSAB Emea AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001350_CT_STDA	213800CWLTI7WZCC2R35		5560010802		1081Z SS EQUITY	Stena AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001351_CT_STDA	529900SHSK597UX55629					SVEASKOG FÖRVALTNINGS AKTIEBOLAG	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001352_CT_STDA	549300FW5JDRV11J0M67				SCAB SS Equity	Svenska Cellulosa AB [SCA]	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001353_CT_STDA	529900ZERGNJBEQEX179		556797081800084			SWEDAVIA AB SWEDAVIA EKONOMI	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001354_CT_STDA	549300SDU3003SGUC166					SWEDISH HOSPITAL PARTNERS AB.	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001355_CT_STDA	529900YVXCGNWAUYZG78			SE0000310336	SWMA SS EQUITY	Swedish Match AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001356_CT_STDA	213800EKD193RVI9HL76		556410891 7	SE0000314304	TEL2B SS EQUITY	Tele2 AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001357_CT_STDA	549300W9JLPW15XIFM52		556016-0680	XS0435008726	ERICB SS Equity	Telefonaktiebolaget LM Ericsson	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001358_CT_STDA	213800FSR9RNDUOTXO25				TLSN SS Equity	TeliaSonera AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001359_CT_STDA	549300 6LU5JO4P7HQ305					THULE HOLDING AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001360_CT_STDA	213800XY16PAWG2PAD14				TRELB SS Equity	Trelleborg AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001361_CT_STDA	5493007LNZSEWN5KTV42			SE0005769270	SE0005769270 Corp	Vasakronan	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001362_CT_STDA	549300T5RZ1HA5HZ3109				VATT SS Equity	Vattenfall AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001363_CT_STDA	549300HGV012CNC8JD22			SE0000115420	VOLVB SS EQUITY	Volvo AB	SE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001364_CT_STDA	549300I83GODGIBHODQ153		189744			Global A&T Electronics Ltd.	SG	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001365_CT_STDA	33D7DTWH8BNIJWE0IF81				OLAM SP Equity	Olam International Ltd	SG	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001366_CT_STDA					7536988Z SK EQUITY	Volkswagen Slovakia A.S.	SK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001367_CT_STDA	549300QOGMPTKB6W7G56		1,07544E+11	USY71548BY95	PTT TB Equity	PTT Public Company Limited	TH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001368_CT_STDA	8RS0AKOLN987042F2V04				NXWA GF Equity	21st Century Fox America, Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001369_CT_STDA	LUZQVYP4VS22CLWDAR65			US88579YAF88	MMM SE Equity	3M Company	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001370_CT_STDA	HQD377W2YR662HK5JX27		1L0814222 0		ABT US Equity	Abbott Laboratories	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001371_CT_STDA	FR5LCKFTG8054YNNRU85		DE512 6809		4AB GF Equity	AbbVie Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001372_CT_STDA	549300T0GJTEK811V153				WPI US EQUITY	Actavis, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001373_CT_STDA	549300QKBENKLBXQ8968		PA724325		AET US Equity	Aetna Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001374_CT_STDA	LYOM0B2GCF1JWXK5ZG04				AGCO UN Equity	AGCO Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001375_CT_STDA	QUIX8Y7A2WP0XRMW7G29				A UN Equity	Agilent Technologies, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001376_CT_STDA	9PO87UV78U1JHLR68X04				8685 JT Equity	AIG Financial Products Corp.	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001377_CT_STDA	7QEON6Y1RL5XR3R1W237				APD US Equity	Air Products & Chemicals Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001378_CT_STDA	ABPN11VOHLHX6QR7XQ48				AA US Equity	Alcoa Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001379_CT_STDA	XSGZFLO9YTNO9VCQV219				MO US Equity	Altria Group Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001380_CT_STDA	ZXTILKJKG63JELOEG630		DE2620453		AMZN US Equity	Amazon.com, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001381_CT_STDA	IWUQB36BXD6OWD6X4T14		DE0332421		AAL UW Equity	American Airlines, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001382_CT_STDA	B6Q2VFHD1797Q7NZ3E43		CAC0951492		7267 JT Equity	American Honda Finance Corporation	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001383_CT_STDA	549300 6ORUSIL88JOE18				AMT US Equity	American Tower Corp [ex- American Tower System]	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001384_CT_STDA	549300D3L3G0R4U4VT04				APH US Equity	Amphenol Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001385_CT_STDA	B78FQ7XBQFLP4AYJ6F79				APC US Equity	Anadarko Petroleum Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001386_CT_STDA	72ZZ1XRHOOU9P9X16K08				APA US Equity	Apache Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001387_CT_STDA	HWUPKR0MPOU8FGXBT394		CAC0806592		AAPL US Equity	Apple Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001388_CT_STDA	42YMHYH0XMHJEXDUB065					ARAMARK Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001389_CT_STDA	W47HVZ7Q6FXL86RELH91		DE0717711		ACI US Equity	Arch Coal, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001390_CT_STDA	549300LO13MQ9HYSTR83		DE0152524		ADM US Equity	Archer-Daniels-Midland Company	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001391_CT_STDA	0C0SZC7H22UW12NA3R46				ARRS UW Equity	Arris Group, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001392_CT_STDA	549300YNNLBXT8N8R512		NYCARREUS		ARW US Equity	Arrow Electronics, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001393_CT_STDA	6O4MRU8C1MS0K34UQF79		KY0580261		ASH US Equity	Ashland Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001394_CT_STDA	549300Z40J86GGSTL398		DE2018584		T* MM Equity	AT&T Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001395_CT_STDA	QVLWEGTD2S8GJMO8D383				ATO US Equity	Atmos Energy Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001396_CT_STDA	HGBOLILQXWER4SAL2123				ADP US Equity	Automatic Data Processing	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001397_CT_STDA	GA3JGKJ41LJKXDN23E90					Autozone Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001398_CT_STDA	XN8R4HH1TVC1XOCL5P21				CAR US EQUITY	Avis Budget Car Rental LLC	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001399_CT_STDA	XJI53DCPL7QABOWK4Z75		NYCAVNTUS		AVT US Equity	Avnet, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001400_CT_STDA	549300 7RY69UEB1F1B45				AVP US Equity	Avon Products, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001401_CT_STDA	MF62XBVMNYTYMC18DL76		DE241 6636		BA/ LN Equity	BAE Systems Holdings Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001402_CT_STDA					BHI US EQUITY	Baker Hughes Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001403_CT_STDA	EWRDABCN7XBHM37LIA98		DE207 2335			Beam Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001404_CT_STDA	HL5XPTVRV0O8TUN5LL90		MN1K-1056		BBY US Equity	Best Buy Co., Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001405_CT_STDA	KK5MZM9D1XLXZL9DZL15		DE232 2568		BMW HB Equity	BMW US Capital, LLC	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001406_CT_STDA	549300 DSFX2IE8 8NSX47				BWA US Equity	BorgWarner Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001407_CT_STDA	Y6ZDD9FP4P8JSSJMW954		DE087 4815		BSX UN Equity	Boston Scientific Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001408_CT_STDA	549300GMUCJ08527GQ81		IN18 2869-107		BP/ LN Equity	BP Corporation North America Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001409_CT_STDA	549 300YYMNSW7KWZH127				BP/ LN Equity	BP Products North America Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001410_CT_STDA	HLYYNH7UQUORYSJQCN42				BMY US EQUITY	Bristol Myers Squibb Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001411_CT_STDA	5493007M0RIN8HY3MM77				BG US Equity	Bunge Limited	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001412_CT_STDA	Y7ET3D9SDOFUZ515FE28		DE079 9956		CA US Equity	CA, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001413_CT_STDA	43R4VPJBXTU2O15HEF41					Calpine Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001414_CT_STDA	549300 7JDSMX8Z5Z1902				CPB US Equity	Campbell Soup Company	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001415_CT_STDA	CCU46N3GJMF4OK4N7U60		OH5 3561 3		CAH US Equity	Cardinal Health, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001416_CT_STDA	QXZYQNMR4JZ5RIRN4T31				309 LZ US Equity	Cargill Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001417_CT_STDA	EDBQKYOPJUCJKLOJDE72		DE092 1323		CAT SE Equity	Caterpillar Financial Services Corporation	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001418_CT_STDA	WRJR7GS4GTRECRRTVX92				CAT US EQUITY	Caterpillar Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001419_CT_STDA	5KYC8KF17ROCY24M3H09		DE210 6821		C5 5 GM Equity	CBS Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001420_CT_STDA	CD30XVRLT4QO00B1C706		DE378 0476		CE UN Equity	Celanese US Holdings LLC	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001421_CT_STDA	4SIHMF0MOSTTL8CD0X64				CELG US Equity	Celgene Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001422_CT_STDA	21TPXMRRHFKOBHDC8J74					CenterPoint Energy Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001423_CT_STDA	8E6NF1YAL0WT6CWXXV93				CSCO US EQUITY	Cisco Systems Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001424_CT_STDA	549300IA9XFBAGNIBW29					CMS Energy Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001425_CT_STDA	B0QU0GIVGFFMCOP5RJ72		DE4789658		CKK GB Equity	Coca-Cola Enterprises, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001426_CT_STDA	2V9V7M0RUQG9M2J4IC47					Colfax Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001427_CT_STDA	YMEGZFW4SBLSS5BQXF88		DE0156313		CL US Equity	Colgate-Palmolive Company	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001428_CT_STDA	51M0QTTNCGUN7KFCFZ59		PA3039985		CTP GB Equity	Comcast Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001429_CT_STDA	549300OQS2LO07ZJ7N73		DE0406521		CMC US Equity	Commercial Metals Company	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001430_CT_STDA	611 3F6JQLWIUGTBN1L36				CSC US equity	Computer Sciences Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001431_CT_STDA	549 30035UDEIH090K650		DE0818944		CAG US Equity	ConAgra Foods, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001432_CT_STDA	SYH57HRDXLL4I01Q8776				CXO US EQUITY	Concho Resources Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001433_CT_STDA	6VJJ5GQWIRDQ06DUXG89		DE0064324		COP US Equity	ConocoPhillips Company	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001434_CT_STDA	549300JK3KH8PWM3B226		DE2277631		CNX UN Equity	CONSOL Energy Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001435_CT_STDA	29DX7H14B9S6O3FD6V18				CTO GM Equity	Costco Wholesale Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001436_CT_STDA	549300BO9IWPF3S48F93				COTY US EQUITY	Coty Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001437_CT_STDA	TVRMNZKRGA8LPW6XPG60					Cox Enterprises Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001438_CT_STDA	RPPGGRL1J75WGF2DFO04		PA3337938		CCK US Equity	Crown Americas LLC	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001439_CT_STDA	ZUNI8PYC725B6H8JU438		IN1940624043		CMI UN Equity	Cummins Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001440_CT_STDA	54BKK9OTCEWQ3YHPFM11				DHR US EQUITY	Danaher Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001441_CT_STDA	PWFTNG3EI0Y73OXWDH08				DE US EQUITY	Deere & Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001442_CT_STDA	3E70L4WYANTJWWIPHC81				DELL US EQUITY	Dell Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001443_CT_STDA	Q2CCMS6R0AS67HJMBN42				DAL US EQUITY	Delta Air Lines Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001444_CT_STDA	549300423 48RKR3ZJN35		DE2155705		DVN US Equity	Devon Energy Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001445_CT_STDA	F14FQJ2EEHW5VPYUHL14				DO US Equity	Diamond Offshore Drilling, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001446_CT_STDA	549300Z1UGYT5725XB67		DE3535468		DTV TQ Equity	DIRECTV Holdings LLC	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001447_CT_STDA	ILUL7B6Z54MRYCF6H308				D US EQUITY	Dominion Resources Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001448_CT_STDA	549300FMC2ALGA7N9E80		DE0412823		DOV UN Equity	Dover Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001449_CT_STDA	ZQUIP1CSZO8LXRBSOU78				DOW US EQUITY	Dow Chemical Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001450_CT_STDA	549300IX8SD6XXD71178				DTE US EQUITY	DTE Energy Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001451_CT_STDA	FDPVHDGJ1IQZFK9KH630		DE2345566		EMN UN Equity	Eastman Chemical Company	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001452_CT_STDA	0NZWDMRCE180888QQE14				ETN US EQUITY	Eaton Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001453_CT_STDA	OML71K8X303XQONU6T67		DE2871352		EBAY US Equity	eBay Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001454_CT_STDA	FRDRIPF3EKNDJ2CQJL29				LLY US EQUITY	Eli Lilly & Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001455_CT_STDA	FGLT0EWZSUIRRITFOA30				EMR UN Equity	Emerson Electric Co.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001456_CT_STDA	GHFPUH0OZ5JLGJXWCO16				ESV UN Equity	ENSCO International Incorporated	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001457_CT_STDA	4XM3TW50JU1SLG8BNC79				ETR US EQUITY	Entergy Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001458_CT_STDA	549300EVUN2BTLJ3GT74		DE2911438		EQIX US Equity	Equinix, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001459_CT_STDA	549300RO2XES74KQGG63				XLS US EQUITY	Exelis Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001460_CT_STDA	3SOUA6IRML7435B56G12				EXC US EQUITY	Exelon Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001461_CT_STDA	C17MUJI4USF3V0NJ1H64		WA60197 5803		EXPE UW Equity	Expedia, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001462_CT_STDA	J3WHBG0MTS7O8ZVMDC91		NJ3793794100		XOM US Equity	Exxon Mobil Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001463_CT_STDA	549300E707U7WNPZN687				FDX US EQUITY	FedEx Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001464_CT_STDA	6WQI0GK1PRIVBA061U48		GA0110597		FIS UN Equity	Fidelity National Information Services, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001465_CT_STDA	549300NPYMLM4NHTOF27					First Solar Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001466_CT_STDA	549300SVYJ5666PQJH88		OH953140		FE US Equity	FirstEnergy Corp.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001467_CT_STDA	6Y0GK87T6V7NJKZJVM41		NYCDRRCUS		FLS US Equity	Flowserve Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001468_CT_STDA	CQ7WZ4NOFWT7FAE6Q943				FLR US EQUITY	Fluor Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001469_CT_STDA	CKDHZ2X64EBQCSP7013				FMC US Equity	FMC Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001470_CT_STDA	EMQFUEY7DV1MVNKAUT87		DE3315658		FTI US Equity	FMC Technologies, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001471_CT_STDA	2O5O5OYHG0MQM4VUIC57				F US EQUITY	Ford Motor Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001472_CT_STDA	2MNR4Q42DBL85U7RD221					Forest Oil Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001473_CT_STDA	A0WMBJD47C49E2JJOM88		DE4594648		FRE GY Equity	Fresenius US Finance I Inc.	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001474_CT_STDA	549300FNRIXIL156M704				0196414D US EQUITY	Gavilon LLC	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001475_CT_STDA	9C1X8XOOTYY2FNYTVH06				GD US EQUITY	General Dynamics Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001476_CT_STDA	3C7474T6CDKPR9K6YT90		NYCGECYUS		GNE FP Equity	General Electric Company	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001477_CT_STDA	2TGYMUGI08PO8X8L6150				GIS US Equity	General Mills, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001478_CT_STDA	549300PDWRZX0BR28B12		DE4717789		GM UN Equity	General Motors Holdings LLC	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001479_CT_STDA	L2EVHWFHVAQK72TMH265		DE4275413			Georgia-Pacific LLC	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001480_CT_STDA	549300ZBI0S2ZQUY3437				GT US EQUITY	Goodyear Tire & Rubber Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001481_CT_STDA	7ZW8QJWVPR4P1J1KQY45				GOOG US EQUITY	Google Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001482_CT_STDA	ENYF8GB5SMQZ25S06U51		DE2681775		HAL UN Equity	Halliburton Company	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001483_CT_STDA	KAO98FK89NPNNPQGUZ43		DE0497602		HSC US Equity	Harsco Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001484_CT_STDA	549300NUB6D2R1ITYR45				HAS US Equity	Hasbro, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001485_CT_STDA	549300PD0C69OJ0NLB27				766481Z US EQUITY	Hertz Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001486_CT_STDA	UASVRYNXNKI7ULIGK870		DE0097017		AHC GR Equity	Hess Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001487_CT_STDA	WHKXQACZ14C5XRO8LW03				HPQ US EQUITY	Hewlett-Packard Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001488_CT_STDA	549300I3STKEZ2S0RNU91				HNZ US EQUITY	HJ Heinz Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001489_CT_STDA	I5RPG12PN4EIEOEMW547		DE2061772		HON UN Equity	Honeywell International Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001490_CT_STDA	KNX4USFCNGPY45LOCE31				4335 HK Equity	Intel Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001491_CT_STDA	VGRQXHF3J8VDLUA7XE92				IBM US EQUITY	International Business Machines (IBM Corp)	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001492_CT_STDA	F9HV8ZL85LRIQ6D60098		NVC7491-1980		IGT UN Equity	International Game Technology	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001493_CT_STDA	824LMFJDH41EY779Q875				IP US EQUITY	International Paper Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001494_CT_STDA	549300BIJOJ5VWTRC333					Interpublic Group of Cos	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001495_CT_STDA	24F61SZD1 8II61CG6S41					Itron Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001496_CT_STDA	YB2O5TUONPB3W1X7WJ88				ITT US EQUITY	ITT Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001497_CT_STDA	KD833U13JEIGETBW2749				JAH US EQUITY	Jarden Corp (fka Alltrista Corp)	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001498_CT_STDA	549300XR6O4ACI0KLV08					JFB Firth Rixson, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001499_CT_STDA	E0KSF7PFQ210NW18Z391				DE UN Equity	John Deere Capital Corporation	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001500_CT_STDA	549300G0CFPGEF6X2043		NJ5106301000		JNJ GQ Equity	Johnson & Johnson	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001501_CT_STDA	3LB2NG8VUULSCV2NO430				JCI US EQUITY	Johnson Controls Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001502_CT_STDA	LONOZNOJY1IBXOHXWDB86				K US EQUITY	Kellogg Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001503_CT_STDA	AGX0G2MXE54NFNNICD28				KU1 US EQUITY	Kentucky Utilities Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001504_CT_STDA	MP3J6QPYPGN75NVW2S34				KMB UN Equity	Kimberly-Clark Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001505_CT_STDA	549300PDHUGWPWGOT525		DE2301470			Kinder Morgan Energy Partners, L.P.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001506_CT_STDA	549300S158BXZWGOX572				3097Z US EQUITY	Koch Industries Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001507_CT_STDA	549300JF6LPRTRJ0FH50				KSS UN Equity	Kohl's Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001508_CT_STDA	V1BYR0MM295ZJFWYYS367				KRFT US EQUITY	Kraft Foods Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001509_CT_STDA	GR3KVMWVCR54YWQNXU90		DE0933796		LTD GF Equity	L Brands, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001510_CT_STDA					LINE US EQUITY	Linn Energy LLC	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001511_CT_STDA	5493007B9BM9ZXJJNO78		DE4009151		LYV UN Equity	Live Nation Entertainment, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001512_CT_STDA	DPRBOZP0K5RM2YE8UU08				LMT US EQUITY	Lockheed Martin Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001513_CT_STDA	WAFCR4OKGSC504WU3E95		NC0087443		LOW UN Equity	Lowe's Companies, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001514_CT_STDA	2RTSLGQ89VMY18RHX631					Manitowoc Co Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001515_CT_STDA	1FRVQX2CRLGC1X1P5727		DE3395371		MRO US Equity	Marathon Oil Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001516_CT_STDA	3BNYRYQHD39K41CKQF12		DE4750998		MPC UN Equity	Marathon Petroleum Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001517_CT_STDA	225YDZ14ZO8E1TXUSU86		DE2798413		MAR US Equity	Marriott International, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001518_CT_STDA	54930073HKEO6GZBSS03				4614Z US EQUITY	Mars Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001519_CT_STDA	549300XMP3KDCKJXIU47		DE0706226		MMC UN Equity	Marsh & McLennan Companies, Inc.	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001520_CT_STDA	5GCSNMQXHEYA1JO8QN11		DE0585027		MAS US Equity	Masco Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001521_CT_STDA	AR5L2ODV9HN37376R084		DE3390142		MA US Equity	MasterCard Incorporated	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001522_CT_STDA	549300VELLG24KHTJ564		DE0673809		MAT US Equity	Mattel, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001523_CT_STDA	UE2136O97NLB5BYP9H04				MCD US EQUITY	McDonald's Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001524_CT_STDA	549300WZWOM80UCFSF54		DE2417015		MCK US Equity	McKesson Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001525_CT_STDA	4DL8C98Z5G5IXZLH3578				MWV US Equity	MeadWestvaco Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001526_CT_STDA	D56MRZY2INAN94ZONZ37				MDT US EQUITY	Medtronic Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001527_CT_STDA	4YV9Y5M850BRK1RP0397				MRK US EQUITY	Merck & Co Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001528_CT_STDA	INR2EJN1ERAN0W5ZP974		WA60041485		MSF NA Equity	Microsoft Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001529_CT_STDA	549300731LBBH6ZCBE225				TAP US EQUITY	Molson Coors Brewing Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001530_CT_STDA	549300DV9GIB88LZ5P30		VA05501796		KTF GF Equity	Mondelez International, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001531_CT_STDA	NONUZEX43GHIPSVDD938		DE3174788		MON US Equity	Monsanto Company	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001532_CT_STDA	6S552MUG6KGJVEBSEC55		DE0789650		MTLA GF Equity	Motorola Solutions, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001533_CT_STDA	MOM4570XTJ5YYX7JKH83		DE2977161		NG/ LN Equity	National Grid USA	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001534_CT_STDA	549300VSP3RIX7FGDZ51				NEM US EQUITY	Newmont Mining Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001535_CT_STDA	UMI46YPGBLUE4VGNNT48				NEE UN Equity	NextEra Energy Capital Holdings, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001536_CT_STDA	549300Z2ZSKKGUE3J147				NKE US EQUITY	Nike Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001537_CT_STDA	ZHUW1E4VK4MIYES0UG62		IN2000033100151		NI UN Equity	NiSource Finance Corp.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001538_CT_STDA	7D6DIU2QXTUJRFNNJA49		CAC1059173		7201 JT Equity	Nissan Motor Acceptance Corporation	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001539_CT_STDA	02VFQXG2D1LR5ZH3K186				NBL UN Equity	Noble Energy, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001540_CT_STDA	549300S3JZB5P35KNV16		WA17807138		JWN US Equity	Nordstrom, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001541_CT_STDA	RIMU48P07456QXSO0R61				NOC US EQUITY	Northrop Grumman Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001542_CT_STDA	6B6FQLPMMKB14LX6NY57					Novelis Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001543_CT_STDA	549300GGJCRSI2TIEJ46				NUE UN Equity	Nucor Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001544_CT_STDA	IM7X0T3ECJW4C1T7ON55				OXY US EQUITY	Occidental Petroleum	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001545_CT_STDA	529900O6VBKYFQMQJX90		KvK 34311273 0000		OILT UD EQUITY	Oilsunking Finance B.V.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001546_CT_STDA	HKUPACFHSSASQK8HLS17				OMC US EQUITY	Omnicom Group	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001547_CT_STDA	1Z4GXXU7ZHVWFCD8TV52		DE2457805		ORCL* MM Equity	Oracle Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001548_CT_STDA	549300TOPQ8NG4HGVK16					Owens Corning	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001549_CT_STDA	PH3S12DWZBHHQKVYZ297		WA17700577		PCAR US Equity	PACCAR Financial Corp.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001550_CT_STDA	KDTEY8JBWE486KZ3CC07				PCAR US EQUITY	Paccar Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001551_CT_STDA	SGY07Y7FNYBNLM6Z1M11		OR085297-86		BRK/A US Equity	PacifiCorp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001552_CT_STDA	549300 2CONDB4N2HKI23				PH US EQUITY	Parker Hannifin Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001553_CT_STDA	EJCO2581LNNVSKAR2JX59		DE2864939		BTU US Equity	Peabody Energy Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001554_CT_STDA	FJSUNZKFNQ5YPJ5OT455		NC0198463		PEP SE Equity	PepsiCo, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001555_CT_STDA	765LHXWGK1KXCLTFYQ30				PFE US EQUITY	Pfizer Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001556_CT_STDA	8YQ2GSDWYZXO2EDN3511					PG&E Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001557_CT_STDA	HL3H1H2BGXWVG3BSWR90		VA0670281-5		PM1 SE Equity	Philip Morris International Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001558_CT_STDA	TWSEY0NEDUDCKS27AH81					Pinnacle West Capital Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001559_CT_STDA	549300N2O26NW4ST6W55		DE0101728		PBI US Equity	Pitney Bowes Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001560_CT_STDA	5MRSWZYSSE4064ED3F25					Plains Exploration & Production Co LP	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001561_CT_STDA	549300BKPEP01R3V6C59		PA284424		PPG UN Equity	PPG Industries, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001562_CT_STDA	ZU69GUVJQGZ6Z1UOOO79				PX US EQUITY	Praxair Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001563_CT_STDA	6S3X7J22E861RNTJSA74				3252Z US EQUITY	President & Fellows of Harvard College	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001564_CT_STDA	2572IBTT8CCZW6AU4141				PG US EQUITY	Procter & Gamble Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001565_CT_STDA	5PRBRS5FEH7NREC8OR45		NJ0100802453		PRU US Equity	Prudential Financial, Inc.	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001566_CT_STDA	PUSS41EMO3E6XXNV3U28				PEG US EQUITY	Public Service Enterprise Group Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001567_CT_STDA	123WA1MHY1GZXG2YDL90				PVH UN Equity	PVH Corp.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001568_CT_STDA	8MCWUBXQ0WE04KMXBX50		DE2249088		DGX UN Equity	Quest Diagnostics Incorporated	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001569_CT_STDA	HO1QNWM0IXBZ0QSMMO20				RL UN Equity	Ralph Lauren Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001570_CT_STDA	YR6K3WJN0KKLUPZSNL57		DE0472015		RTN US Equity	Raytheon Company	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001571_CT_STDA	NKNQHM6BLECKVOQP7O46				RSG US EQUITY	Republic Services Group	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001572_CT_STDA	PQQ60KVT5SJX0ETQT497				RKT US Equity	Rock-Tenn Company	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001573_CT_STDA	VH3R4HHBHH12O0EXZJ88				ROK US Equity	Rockwell Automation, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001574_CT_STDA	549300LJXD867XMVE759				ROP UN Equity	Roper Industries, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001575_CT_STDA	K2NEH8QNVW44JIWK7Z55		C-38863		RCL NO Equity	Royal Caribbean Cruises Ltd.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001576_CT_STDA	549300TJCKW4BRXPJ474				RPM US Equity	RPM International Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001577_CT_STDA	549300VXRTBPBK07QT94				039829 3Z US EQUITY	Ruby Pipeline LLC	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001578_CT_STDA	ZXJ6Y2OSPZXIVGRILD15		FL590739250		R US Equity	Ryder System, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001579_CT_STDA	549300NKZ6VCN5P3K723		DE2096948		SWY US Equity	Safeway Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001580_CT_STDA	RLTHESQ0RNFQJWPBJN60		DE2258732		SGMS UW Equity	Scientific Games International, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001581_CT_STDA	Q0M0CZB4YN6JZ65WX109				SEE US EQUITY	Sealed Air Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001582_CT_STDA	PBBKGKLRK5S5C0Y4T545		CAC1991515		SRE US Equity	Sempra Energy	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001583_CT_STDA	KAF67 3KJXD9 2C8KSLU49				SLGN US EQUITY	Silgan Holdings Inc [fka Silgan Corp]	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001584_CT_STDA	MR92GTD0MJTTTTQDVG45		DE2360269			Simon Property Group, L.P.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001585_CT_STDA	HHWAT 5TDOYZMM26KKQ73				SNA US Equity	Snap-on Incorporated	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001586_CT_STDA	549300FC3G3YU2FBZD92					Southern Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001587_CT_STDA	EFWMP121W54QV9MGOP87		DE4116263		SWN US Equity	Southwestern Energy Company	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001588_CT_STDA	P761FC10CPOG2418JE10				SPW US Equity	SPX Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001589_CT_STDA	549300DJ09SMTO561131				SWK US Equity	Stanley Black & Decker, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001590_CT_STDA	XQM2JJN1UL7642TU5733				SPLS US Equity	Staples, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001591_CT_STDA	549300 2F0SC4JTBU5137		M1148492		SYK US Equity	Stryker Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001592_CT_STDA	549300TXO07076 4WUH65				SPWR US EQUITY	Sunpower Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001593_CT_STDA	YF6ZV0M6AU4FY94MK914				SYMC US Equity	Symantec Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001594_CT_STDA	5RGWIFLMGH3YS7KW1652				SYY US Equity	Sysco Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001595_CT_STDA	8WDDFXB5T1Z6J0XC1L66				TGT US Equity	Target Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001596_CT_STDA	6HL0C5LC1E4TN8UZHL06		DE2980513		TRP UN Equity	TC PipeLines, LP	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001597_CT_STDA	UUL85LWXB4NGSWWXJQ25				TFX US Equity	Teleflex Incorporated	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001598_CT_STDA	YAWJZJYEQ7M1SYMOS462		DE2106001		TEX UN Equity	Terex Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001599_CT_STDA	CMTK1YBYNLPLIS3QLJ53				TSO US EQUITY	Tesoro Petroleum	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001600_CT_STDA	549300VFZ8XJ9NUPU221					The Estee Lauder Companies	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001601_CT_STDA	HCHV7422L5HDJZCRFL38		DE0558016		TMO US Equity	Thermo Fisher Scientific Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001602_CT_STDA	KNG3XRAA0RHN9H620K76				TWX US EQUITY	Time Warner Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001603_CT_STDA	B0135MLPFXZSE70AS573				TKR US EQUITY	Timken Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001604_CT_STDA	549300V2JRLO5DIFGE82		DE3058821		DTE GF Equity	T-Mobile USA, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001605_CT_STDA	R1JB4KXN77XFCXOQKV49		DE7324254		TRN US Equity	Trinity Industries, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001606_CT_STDA	3NWOXBHJSQCX0SM5Z749		DE3589359		TRW US Equity	TRW Automotive Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001607_CT_STDA	G8NWFN4YP7CR6FOP4886					Tupperware Brands Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001608_CT_STDA	WD6L6041MNRW1JE49D58				TSN US Equity	Tyson Foods, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001609_CT_STDA	MYF1DAS6G5WY7PRWCU78		DE0945814		ULVR LN Equity	Unilever Capital Corporation	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001610_CT_STDA	K1OQBWM7XEOO08LDNP29		DE0890080		UAL UN Equity	United Airlines, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001611_CT_STDA	D01LMJZU09ULLNCY6Z23				UPS US EQUITY	United Parcel Service Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001612_CT_STDA	JNLUVFYJT1OZSIQ24U47				X UN Equity	United States Steel Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001613_CT_STDA	I07WOS4YJ0N7YRFE7309				UTX US EQUITY	United Technologies Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001614_CT_STDA	549300VSXHFQVR770L55		DE4426189			Univar Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001615_CT_STDA	549300BZXZ66F6DTIF20		VA0016487-1		UVV US Equity	Universal Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001617_CT_STDA	KOO0397YRO83WY5MGD97				VRX CT Equity	Valeant Pharmaceuticals International	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001618_CT_STDA	549300XTO5VR8SKV1V74				VLO US EQUITY	Valero Energy Corp	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001619_CT_STDA	2572QS2UO2OESLG6Y829				VZ US EQUITY	Verizon Communications Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001620_CT_STDA	CWAJJ9DJ5Z7P057HV541				VFC US EQUITY	VF Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001621_CT_STDA	X0ST5BPF0CZG9FE5OV61				VIA US EQUITY	Viacom Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001623_CT_STDA	CQKUMNNZVDJLRYV2PT43					Virginia Electric & Power Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001624_CT_STDA	549300JZ4OKEHW3DPJ59				V US Equity	Visa Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001625_CT_STDA	549300BMOJ05INE4YK86		DE2669712			Vornado Realty L.P.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001626_CT_STDA	549300UUPJ2NXDB68M19		DE0911551			VW Credit, Inc.	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001627_CT_STDA	Y87794H0US1R65VBXU25				WMT US EQUITY	Wal-Mart Stores Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001628_CT_STDA	7260JQNI6SCF9HV2392				DIS US EQUITY	Walt Disney Co	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001629_CT_STDA	IQN3XTJNANI73KWRED03					Walter Energy Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001630_CT_STDA	549300YX8JJID70NF541				WM US EQUITY	Waste Management	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001631_CT_STDA	3CYEJKBUJZO3UW777J80		DE3797582			WEA Finance LLC	US	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001632_CT_STDA	WHENKOULSSK7WUM60H03				WHR US EQUITY	Whirlpool Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001633_CT_STDA	D3W7PCXCBRQLL17DZ313					World Fuel Services Corp	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001634_CT_STDA	T4VNTWMFQ7JQB65L7T35		DE3664441		WYN UN Equity	Wyndham Worldwide Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001635_CT_STDA	LGJNMI9GH8XIDG5RCM61		MN37-AA		XEL US Equity	Xcel Energy Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001636_CT_STDA	4KF48RN45X1OO8UBLY20				XRX UN Equity	Xerox Corporation	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001637_CT_STDA	6EY4K7ZMF9UX1CU6KC79				XIX GF Equity	Xilinx, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001638_CT_STDA	549300DF5MV96DRYLQ48				XYL US EQUITY	Xylem Inc	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001639_CT_STDA	2P2YLDVPES3BXQ1FRB91		DE3343799		ZMH US Equity	Zimmer Holdings, Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001640_CT_STDA	549300HD9Q1LOC9KLJ48				ZTS UN Equity	Zoetis Inc.	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001641_CT_STDA	549300TCO5W5OBJG7L21					RETAIL ESTATES NV	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001642_CT_STDA	549300QSUNKAEBMYIR16					RAVAGO S.A.	LU	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001643_CT_STDA	549300O3SGMD4K45DN61			BE0404621642		ALCATEL-LUCENT BELL	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001644_CT_STDA	549300311I9XW7PCY637			BE0403992231		Atlas Copco Airpower	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001645_CT_STDA	549300PR82EONF1NKE18			BE0473566965		BELFIMA	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001646_CT_STDA	549300UOBXCS79E82606			BE0404535431		Belgische Scheepvaartmaatschappij-Compagnie Maritime Belge	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001647_CT_STDA	549300VSM2RG55U2QU15			BE0400853488		BRUSSELS AIRLINES	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001648_CT_STDA	549300TZLRNTTT9B6384					Carrefour Finance SA	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001649_CT_STDA	529900P0HVIO9218AU52			BE0422362447		COCKERILL MAINTENANCE & INGENIERIE	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001650_CT_STDA	549300VWVXR1GOHG0E16			BE0425702910		COFELY FABRICOM sa	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001651_CT_STDA	549300N7PPOYDZIIG90			BE0400464795		COMPAGNIE D'ENTREPRISES CFE - AANNEMINGSMAATSCHAPPIJ CFE	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001652_CT_STDA	5299009GDDJ20VCTA286			BE0404411707		CONTINENTAL BENELUX	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001653_CT_STDA	549300NF0JB6QSGBSV95			BE0413572663		DELDO AUTOBANDEN	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001654_CT_STDA	549300KT827RUL680A73			BE0428741087		D'IETEREN Treasury	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001655_CT_STDA	5493000G720YN71E2S86			BE0435305514		DREDGING INTERNATIONAL	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001656_CT_STDA	529900YOYR5FW12UBJ80			BE0471811661		EDF Luminus	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001657_CT_STDA	549300F203XBWYK45D98			BE0411515075		Emmaüs vzw	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001658_CT_STDA	529900T3V512W5JEJF78			BE0406183144		Evonik Degussa Antwerpen	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001659_CT_STDA	5493006GOR72R0ZYBN98			BE0860409202		EXMAR	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001660_CT_STDA	529900 71WX2UW1WNHC16			BE0402954628		FLUXYS BELGIUM	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001661_CT_STDA	529900RL1B6NSLKU7P45			BE0821382439		FLUXYS FINANCE	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001662_CT_STDA	549300EL1OTYCHBFUV17			BE0442100363		GDF SUEZ CC SCRL	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001663_CT_STDA	549300AS6JDY8GAUB274			BE0831958211		GDF SUEZ ENERGY MANAGEMENT TRADING	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001664_CT_STDA	6IM6CQKADLNCQGUEU352			BE0439255986		GEMS Services SA/NV	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001665_CT_STDA	549300UFHGFY5IOON989			BE0220324117		Gimv	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001666_CT_STDA	5493004EAZQ20FYJKT70			BE0438202052		greif services belgium	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001667_CT_STDA	529900 4FBX5DGG463D98			BE0430060188		HERAEUS ELECTRO - NITE INTERNATIONAL	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001668_CT_STDA	5493002TTO3072KC6L60			BE0402220594		Hewlett - Packard Belgium	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001669_CT_STDA	549300V127GGJFIOCP26			BE0440113348		INTERNATIONAL FINANCE CENTER CFE	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001670_CT_STDA	5493002RVRZ1S3CPUI26			BE0428750985		ION BEAM APPLICATIONS S.A	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001671_CT_STDA	5493007JZQL85NE3817			BE0222343301		IVERLEK	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001672_CT_STDA	549300YEC7519H8CBF72			BE0473587751		J.C. General Services CVBA	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001673_CT_STDA	549300U0BLKP6Y8LPX16			BE0404778426		Katoen Natie	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001674_CT_STDA	529900X1VAF3IXDZJ071					LE PEIGNE	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001675_CT_STDA	549300ROPVHSEKEMW107			BE0807049797		LOCORAIL	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001676_CT_STDA	549300L6DOLPEQSOI005			BE0405580655		MATEXI afkorting van MAATSCHAPPIJ TOT EXPLOITATIE IMMOBILIEN	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001677_CT_STDA	549300TJS0ZHJVBUWP18			BE0456810810		MOBISTAR	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001678_CT_STDA	549300V3ES7BVGYNRZ58			BE0413630071		N.V BESIX S.A	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001679_CT_STDA	529900P78BT1RIJYWY69			BE0458885719		NUTRECO CAPITAL	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001680_CT_STDA	549300XHGK09MEWMOL68			BE0419457296		Ontex bvba	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001681_CT_STDA	5299009CBE6VJXABZS81			BE0436410522		RAFFINERIE TIRLEMONTOISE - TIENSE SUIKERRAFFINADERERIJ	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001682_CT_STDA	529900P4SONA6KVTRT86			BE0428343981		RECTICEL INTERNATIONAL SERVICES	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001683_CT_STDA	529900LK4T42CNH2U882			BE0434475767		S.B. MANAGEMENT AND SERVICES	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001684_CT_STDA	529900FTYUE9QOXMU884			BE0434284638		SAINT-GOBAIN BENELUX	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001685_CT_STDA	549300CCKFF44A550J72			BE0400747580		SARENS	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001686_CT_STDA	549300JTH1WHCEMIN40			BE0407139583		SD WORX	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001687_CT_STDA	HB7FFAZ10OMZ8PP8OE26			BE0413330856		Society for Worldwide Interbank Financial Telecommunication	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001688_CT_STDA	213800IS5GA1OZ8RBM85			BE0473416418		TELENET nv	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001689_CT_STDA	529900R7MYQQO8CHR962			BE0403063902		TOTAL BELGIUM	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001690_CT_STDA	5299003N2SCVNU16O909			BE0403079441		Total Petrochemicals & Refining SA/NV	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001691_CT_STDA	549300ZSTW3D1UXOXY91			BE0412639681		TRACTEBEL ENGINEERING sa	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001693_CT_STDA	549300J5X4E65PJHE355			BE0464538245		VPK SERVICES	BE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001694_CT_STDA	5493002MUOV04NSPT571	27967 56-1				RBC INVESTOR SERVICES TRUST	CA	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001695_CT_STDA	549300G6ZUFBJVLAJQ46					MERCURIA ENERGY TRADING SA	CH	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001696_CT_STDA	5299009K1FNARYDEC72					RENAULT FINANCE SA	CH	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001697_CT_STDA	549300WZRVQERM819Z90	1141987-6	CH0203 9235 685			Schweizerische Rückversicherungs-Gesellschaft AG	CH	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001698_CT_STDA	529900I31Q7PCTSUSRW11	28208 23-9	HRB40498			LBBW Dublin Management GmbH	DE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001699_CT_STDA	529900GHE5268QPEOH13	2537992-6	HRB106727			LIDL IRELAND GMBH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001700_CT_STDA	529900USFSZYPS075O24	11448 38-8	HRB3790			VOLKSWAGEN FINANCIAL SERVICES AG	DE	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001701_CT_STDA	549300Y5BJOTCMUYT658					ARCELORMITTAL TREASURY SNC	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001702_CT_STDA	969500KY4MRVCLM9HE48					EDF ENERGIES NOUVELLES	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001703_CT_STDA	529900Q155ZLJVCMPA71					TOTAL CAPITAL	FR	Large corporate sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001704_CT_STDA	2138006E2VG89XLORJ06		02366682			YORKSHIRE WATER SERVICES LIMITED	GB	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001705_CT_STDA	549300BPQYQ838KE1X51					UNIPEC ASIA COMPANY LIMITED	HK	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001706_CT_STDA	2138005KZTSE2L1BII69					THAMES WATER UTILITIES CAYMAN FINANCE LIMITED	KY	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001707_CT_STDA	0YQH6LCEF474UTUV4B96		KvK 34313428 0000			ENEL FINANCE INTERNATIONAL N.V.	NL	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001708_CT_STDA	4ME66GO1Q4T87C52WS37		KvK 33134831 0000			GENERAL ELECTRIC INTERNATIONAL INC	US	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
GG_0001709_CT_STDA					1310Z AR Equity	Argentina	AR	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
GG_0001710_CT_STDA					1525Z AU Equity	Australia	AU	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
GG_0001711_CT_STDA					1480Z AV Equity	Austria	AT	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
GG_0001712_CT_STDA					4388 6Z BD Equity	Bangladesh	BD	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
GG_0001713_CT_STDA					111136Z BB Equity	Belgium	BE	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
GG_0001714_CT_STDA					1323Z BZ Equity	Brazil	BR	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
GG_0001715_CT_STDA					129225Z BU Equity	Bulgaria	BG	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
GG_0001716_CT_STDA					80710Z CN Equity	Canada	CA	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
GG_0001717_CT_STDA					4579 3Z CI Equity	Chile	CL	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
GG_0001718_CT_STDA					PRCH CH Equity	China	CN	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
GG_0001719_CT_STDA					1153Z CB Equity	Colombia	CO	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
GG_0001720_CT_STDA					1040Z CP Equity	Czech Republic	CZ	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
GG_0001721_CT_STDA					1271Z DC Equity	Denmark	DK	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
GG_0001722_CT_STDA					1083Z EY Equity	Egypt	EG	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
GG_0001723_CT_STDA					1000Z ET Equity	Estonia	EE	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
GG_0001724_CT_STDA					1306Z FH Equity	Finland	FI	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
GG_0001725_CT_STDA					223727Z FP Equity	France	FR	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
GG_0001726_CT_STDA					3413Z GR Equity	Germany	DE	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
GG_0001727_CT_STDA					1004Z GA Equity	Greece	GR	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
GG_0001728_CT_STDA					1182Z HB Equity	Hungary	HU	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
GG_0001729_CT_STDA					1504Z IN Equity	India	IN	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
GG_0001730_CT_STDA					1133Z IJ Equity	Indonesia	ID	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
GG_0001731_CT_STDA					1266Z ID Equity	Ireland	IE	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
GG_0001732_CT_STDA					3343943Z IT Equity	Israel	IL	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
GG_0001733_CT_STDA					2103Z IM Equity	Italy	IT	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
GG_0001734_CT_STDA					JAPZ JP Equity	Japan	JP	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
GG_0001735_CT_STDA					1001Z KN Equity	Kenya	KE	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
GG_0001736_CT_STDA					3344606Z LR Equity	Latvia	LV	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
GG_0001737_CT_STDA					1092Z LH Equity	Lithuania	LT	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
GG_0001738_CT_STDA					1110Z LX Equity	Luxembourg	LU	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
GG_0001739_CT_STDA					1124Z MK Equity	Malaysia	MY	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
GG_0001740_CT_STDA					5753Z US Equity	Malta	MT	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
GG_0001741_CT_STDA					1426Z MM Equity	Mexico	MX	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
GG_0001742_CT_STDA					1096Z MC Equity	Morocco	MA	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
GG_0001743_CT_STDA					1533Z NA Equity	Netherlands	NL	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
GG_0001744_CT_STDA					4644 3Z NZ Equity	New Zealand	NZ	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
GG_0001745_CT_STDA					1233Z NO Equity	Norway	NO	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
GG_0001746_CT_STDA					279379Z PM Equity	Philippines	PH	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
GG_0001747_CT_STDA					1084Z PW Equity	Poland	PL	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
GG_0001748_CT_STDA					1174Z PL Equity	Portugal	PT	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
GG_0001749_CT_STDA					1089Z RO Equity	Romania	RO	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
GG_0001750_CT_STDA					4458Z RU Equity	Russia	RU	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
GG_0001751_CT_STDA					3344642Z AB Equity	Saudi Arabia	SA	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
GG_0001752_CT_STDA					1545Z SP Equity	Singapore	SG	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
GG_0001753_CT_STDA					1023Z SK Equity	Slovakia	SK	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
GG_0001754_CT_STDA					1091Z SV Equity	Slovenia	SI	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
GG_0001755_CT_STDA					50184Z SJ Equity	South Africa	ZA	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
GG_0001756_CT_STDA					ROKZ KS Equity	South Korea	KR	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
GG_0001757_CT_STDA					1841Z SM Equity	Spain	ES	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
GG_0001758_CT_STDA					204283Z EK Equity	Sudan	SD	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
GG_0001759_CT_STDA					1179Z SS Equity	Sweden	SE	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
GG_0001760_CT_STDA					344758Z SW Equity	Switzerland	CH	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
GG_0001761_CT_STDA					116657Z TT Equity	Taiwan	TW	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
GG_0001762_CT_STDA					1179Z TB Equity	Thailand	TH	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
GG_0001763_CT_STDA					114144Z TI Equity	Turkey	TR	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
GG_0001764_CT_STDA					1089Z UZ Equity	Ukraine	UA	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
GG_0001765_CT_STDA					334469Z UH Equity	United Arab Emirates	AE	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
GG_0001766_CT_STDA					6152Z LN Equity	United Kingdom	GB	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
GG_0001768_CT_STDA					3352Z US Equity	United States	US	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
GG_0001769_CT_STDA					1069Z VC Equity	Venezuela	VE	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
GG_0001770_CT_STDA					231715Z VN Equity	Vietnam	VN	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
GG_0001771_CT_STDA	ZTMSNXROF84AHWJNKQ93					INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPMENT	US	Sovereign sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
GG_0001772_CT_STDA	QKL54NQY28TCDAI75F60					INTERNATIONAL FINANCE CORPORATION	US	Sovereign sample	General governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
IN_0001773_CT_STDA	BFXS5XCH7N0Y05NIXW11				3531454Z NA EQUITY	ABN Amro	NL	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
IN_0001774_CT_STDA				CNE100000Q43	1288 HK EQUITY	Agricultural Bank of China	CN	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
IN_0001775_CT_STDA	3U8WV1YX2VMUHH7Z1Q21			IE0000197834	ALBK ID EQUITY	ALLIED IRISH BANKS PLC	IE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
IN_0001776_CT_STDA	5299009N55YRQC69CN08			GRS015013006	ALPHA GA EQUITY	Alpha Bank	GR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
IN_0001777_CT_STDA	JHE42UYNWWTJB8YTTU19			AU000000ANZ3	ANZ AU EQUITY	ANZ	AU	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
IN_0001778_CT_STDA	549300CTUU1RFXHQJE44			US0594603039	BBD US EQUITY	Banco Bradesco	BR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
IN_0001779_CT_STDA	JU1U6S0DG9YLT7N8ZV32			PTBCP0AM0007	BCP PL EQUITY	BANCO COMERCIAL PORTUGUÊS, SA (BCP OR MILLENNIUM BCP)	PT	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
IN_0001780_CT_STDA	QE0Q0253K88YAGNPE356			BRBBASACNOR3	BBAS3 BZ EQUITY	Banco Do Brasil	BR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
IN_0001781_CT_STDA	5493006P8PDBI81C0O96			IT0005002883	BP IM EQUITY	Banco Popolare	IT	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
IN_0001782_CT_STDA	9DJT3UXJJZJ4WXO774			US0605051046	BAC US EQUITY	Bank of America Corp.	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
IN_0001783_CT_STDA	549300S3HGCFWVHYZX42			CNE1000001Z5	3988 HK EQUITY	Bank of China	CN	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
IN_0001784_CT_STDA				CNE100000205	3328 HK EQUITY	Bank of Communications	CN	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
IN_0001785_CT_STDA	CO6GC26LCGGRTUESIP55			HK0023000190	23 HK EQUITY	Bank of East Asia Ltd.	HK	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
IN_0001786_CT_STDA	Q2GQA2KF6XJ24W42G291			IE0030606259	BKIR ID EQUITY	BANK OF IRELAND	IE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
IN_0001787_CT_STDA	NQQ6HPCNCCU6TUTQYE16			CA0636711016	BMO CN EQUITY	Bank of Montreal	CA	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
IN_0001788_CT_STDA	WFLLPEPC7FZXENRZV188			US0640581007	BK US EQUITY	Bank of New York Mellon Corp.	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
IN_0001789_CT_STDA	L3I9ZG2KFGXZ61BMYR72			CA0641491075	BNS CN EQUITY	Bank of Nova Scotia	CA	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
IN_0001790_CT_STDA	549300685QG7DJS55M76			ES0113307021	BKIA SM EQUITY	Bankia	ES	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
IN_0001791_CT_STDA	VWMYAEQSTOPNV0SUGU82			ES0113679137	BKT SM EQUITY	BANKINTER	ES	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
IN_0001792_CT_STDA	G5GSEF7VJP5I7OUK5573			GB0031348658	BARC LN EQUITY	Barclays Plc	GB	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
1N_0001794_CT_STDA	VDYMYTQGZZ6DU0912C88	110316 5-5			BLGZ GR EQUITY	Bayerische Landesbank	DE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001795_CT_STDA	K8MS7HD7N5Z2WQ51AZ71			ES0113211835	BBVA SM EQUITY	BBVA	ES	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001796_CT_STDA	A5GWLFH3KM7YV2SFQL84				CBG BB EQUITY	Belfius (Ex-Dexia bank)	BE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001797_CT_STDA	R0MUWSFPU8MPRO8K5P83			FR0000131104	BNP FP EQUITY	BNP Paribas	FR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001798_CT_STDA	9695005MSX1OYEMGDF46				3692594z fp equity	BPCE	FR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001799_CT_STDA	7CUNS533WID6K7DGFI87			ES0140609019	CABK SM EQUITY	CaixaBank	ES	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001800_CT_STDA	2IGI19DL77OX0HC3ZE78			CA1360691010	CM CN EQUITY	Canadian Imperial Bank of Commerce	CA	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001801_CT_STDA				CNE1000001Q4	998 HK EQUITY	China CITIC Bank	CN	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001802_CT_STDA	5493001KQW6DM7KEDR62			CNE1000002H1	939 HK EQUITY	China Construction	CN	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001803_CT_STDA				CNE100000SL4	601818 CH EQUITY	China Everbright Bank	CN	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001804_CT_STDA	549300MKO5B60FHHF58			CNE1000002M1	3968 HK EQUITY	China Merchants Bank	CN	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001805_CT_STDA	549300HBUGSQD1VCXG94			CNE100000HF9	1988 HK EQUITY	China Minsheng Banking Corp., Ltd.	CN	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001806_CT_STDA	6SHGI4ZSSLCXXQSBB395			US1729674242	C US EQUITY	Citigroup	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001807_CT_STDA	851WYGNLUQLFZBSYGB56	110613 9-7		DE000CBK1001	CBK GY EQUITY	Commerzbank	DE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001808_CT_STDA	MSFSBD3QN1GSN7Q6C537			AU000000CBA7	CBA AU EQUITY	Commonwealth	AU	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001809_CT_STDA	969500TJ5KRTCJQWXH05			FR0000045072	ACA FP EQUITY	Crédit Agricole	FR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001810_CT_STDA	9695000CG7B84NLR5984				CMUT FP EQUITY	Crédit Mutuel	FR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001811_CT_STDA	ANGGYXNX0JLX3X63JN86			CH0012138530	CSGN VX EQUITY	Credit Suisse	CH	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001812_CT_STDA	MAES062Z21O4RZ2U7M96			DK0010274414	DANSKE DC EQUITY	Danske Bank	DK	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001813_CT_STDA	7LTWFZYICNSX8D621K86	110698 9-5		DE0005140008	DBK GY EQUITY	Deutsche Bank	DE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001814_CT_STDA	549300GKFG0RYRRQ1414			NO0010031479	DNB NO EQUITY	DNB NOR	NO	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001815_CT_STDA	529900HNOAA1KXQJUQ27	110704 1-4		DE0008343104	DGBK GR EQUITY	DZ BANK AG Deutsche Zentral-Genossenschaftsbank	DE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001816_CT_STDA	JEUVK5RWVJEN8W0C9M24			GRS323003004	EUROB GA EQUITY	EFG EUROBANK ERGASIAS	GR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
1N_0001817_CT_STDA	PQOH26KWDF7CG10L6792			AT0000652011	EBS AV EQUITY	Erste Group Bank AG	AT	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001818_CT_STDA	549300GGF3CSCI55UT61			PTBES0AM0007	BES PL EQUITY	ESPÍRITO SANTO FINANCIAL GROUP, SA (ESFG)	PT	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001819_CT_STDA	THRNG6BD57P9QWTQLG42			US3167731005	FITB US EQUITY	Fifth Third Bancorp	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001820_CT_STDA	784F5XWPLTWKTBV3E584			US38141G1040	GS US EQUITY	Goldman Sachs Group	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001821_CT_STDA	MLU0ZO3ML4LN2LL2TL39			GB0005405286	HSBA LN EQUITY	HSBC Holdings	GB	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001823_CT_STDA				CNE000001QZ7	601166 CH EQUITY	Industrial Bank of China	CN	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001824_CT_STDA	549300ERZU2K9PZDL40			CNE1000003G1	1398 HK EQUITY	Industrial Commercial Bank of China	CN	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001825_CT_STDA	3TK20IVIUJ8J3ZU0QE75			NL0000303600	INGA NA EQUITY	ING	NL	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001826_CT_STDA	2W8N8UU78PMDQKZENC08			IT0000072618	ISP IM EQUITY	Intesa	IT	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001827_CT_STDA	635400DTNHVYGZODKQ93				ILOA ID EQUITY	Permanent TSB Group Holdings Plc	IE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001828_CT_STDA	BZO2P8KHO2O10H5QQ663			BRITUBACNPR1	ITUB4 BZ EQUITY	Itaú Unibanco Holding	BR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001829_CT_STDA	815DZWZKVSZI1NUHU748			US46625H1005	JPM US EQUITY	JPMorgan Chase & Co.	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001830_CT_STDA	3M5E1GQGKL17HI6CPN30			DK0010307958	JYSK DC EQUITY	Jyske Bank	DK	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001831_CT_STDA	213800X3Q9LSAKRUWY91			BE0003565737	KBC BB EQUITY	KBC	BE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001832_CT_STDA	549300XXMOJSIW8P4769			KR7060000007	060000 KS EQUITY	Kookmin Bank	KR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001833_CT_STDA	B81CK4ESI35472RHJ606	10011443			2525Z GR EQUITY	Landesbank Baden-Württemberg	DE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001834_CT_STDA	549300PPXHEU2JF0AM85			GB0008706128	LLOY LN EQUITY	Lloyds Banking Group	GB	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001836_CT_STDA	4ZHCHI4KYZG2WVRT8631			AU000000MQG1	MQG AU EQUITY	Macquarie	AU	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001837_CT_STDA	PSNL19R2RXX5U3QWHI44	1012492	343508	IT0000062957	mb im equity	Mediobanca SpA	IT	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001838_CT_STDA				JP3902900004	8306 JP EQUITY	Mitsubishi UFJ Financial Group	JP	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001839_CT_STDA	RB0PEZSDGCO3JS6CEU02			JP3885780001	8411 JP EQUITY	Mizuho Financial Group	JP	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001840_CT_STDA	J4CP7MHCXR8DAQMKIL78			IT0001334587	BMPS IM EQUITY	Monte Dei Paschi	IT	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001841_CT_STDA	IGJSJL3JD5P30I6NJZ34			US6174464486	MS US EQUITY	Morgan Stanley	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
1N_0001842_CT_STDA	F8SB4JFBSYQFRQEH3Z21			AU000000NAB4	NAB AU EQUITY	National Australia Bank	AU	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001843_CT_STDA	549300XFX12G42QIKN82				0916972D LN EQUITY	Nationwide Building Society	GB	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001845_CT_STDA	549300B3CEAHYG7K8164			JP3762600009	8604 JP EQUITY	Nomura Holdings	JP	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001846_CT_STDA	DSNHHQ2B9X5N6OUJI236	1124864-8			2531Z GR EQUITY	Norddeutsche Landesbank	DE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001847_CT_STDA	6SCPQ280AIY8EP3XFW53			SE0000427361	NDA SS EQUITY	Nordea	SE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001848_CT_STDA	549300GLF98S992BC502			US6658591044	NTRS US EQUITY	Northern Trust Corp.	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001849_CT_STDA	743700 3B5WFBOIEFY714					OP Osuuskunta	FI	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001850_CT_STDA	CFGNEKW0P8842LEUIA51			US6934751057	PNC US EQUITY	PNC Financial Services Group	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001851_CT_STDA	DG3RU1DBUFHT4ZF9WN62				682055Z NA EQUITY	Rabobank	NL	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001852_CT_STDA	EVOYOND2GGP3UHGGE885			AT0000606306	RBI AV EQUITY	Raiffeisen Zentralbank Österreich AG	AT	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001853_CT_STDA	ES7IP3U3RHGC71XBU11			CA7800871021	RY CN EQUITY	Royal Bank of Canada	CA	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001854_CT_STDA	2138005O9XJIJN4JPN90			GB00B7T77214	RBS LN EQUITY	Royal Bank of Scotland	GB	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001856_CT_STDA	5493006QMFDDMYWIAM13			ES0113900J37	SAN SM EQUITY	Santander	ES	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001857_CT_STDA	549300WE6TAF5EEWQS81			RU0009029540	SBER RX EQUITY	Sberbank	RU	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001858_CT_STDA	F3JS33DEI6XQ4ZBPTN86			SE0000148884	SEBA SS EQUITY	SEB	SE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001859_CT_STDA				CNE000001B7	600000 CH EQUITY	Shanghai Pudong Development Bank	CN	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001860_CT_STDA	O2RNE8IBXP4R0TD8PU41			FR0000130809	GLE FP EQUITY	Société Générale	FR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001861_CT_STDA	U4LOSYZ7YG4W355F2G91			GB0004082847	STAN LN EQUITY	Standard Chartered Group	GB	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001863_CT_STDA	549300 1JZ37UBBZF6L49			INE062A01012	SBIN IN EQUITY	State Bank of India	IN	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001864_CT_STDA	549300ZFEEJ2IP5VME73			US8574771031	STT US EQUITY	State Street Corp	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001865_CT_STDA				JP3890350006	8316 JP EQUITY	Sumitomo Mitsui Financial Group	JP	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001866_CT_STDA	7E1PDLWIJL6TS0BS1G03			US8679141031	STI US EQUITY	SunTrust Banks Inc.	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001867_CT_STDA	NHBDILHZTYCNBV5UYZ31			SE0000193120	SHBA SS EQUITY	Svenska Handelsbanken	SE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
1N_0001868_CT_STDA	M312WZV08Y7LYUC71685			SE0000242455	SWEDA SS EQUITY	Swedbank	SE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001869_CT_STDA	GP5DT10VX1QRQUKVBK64			DK0010311471	SYDB DC EQUITY	Sydbank	DK	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001870_CT_STDA					NORZ JP EQUITY	The Norinchukin Bank	JP	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001871_CT_STDA	PT3QB789TSUIDF371261			CA8911605092	TD CN EQUITY	Toronto-Dominion Bank	CA	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001872_CT_STDA	N1GZ7BBF3NP8GJ976H15			US9029733048	USB US EQUITY	U.S. Bancorp	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001873_CT_STDA	815600979 64CBDAED282				UBI IM EQUITY	UBI Banca	IT	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001874_CT_STDA	BFM8T61CT2L1QCEMIK50				UBSN VX EQUITY	UBS	CH	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001875_CT_STDA	549300TRUWO2CD2G5692			IT0004781412	UCG IM EQUITY	Unicredit	IT	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001876_CT_STDA	IO66REGK3RCBAMA8HR66			SG1M31001969	UOB SP EQUITY	United Overseas Bank Ltd.	SG	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001877_CT_STDA				RU000A0JP5V6	VTBR RX EQUITY	VTB Bank	RU	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001878_CT_STDA	PBLD0EJDB5FWOLXP3B76			US9497461015	WFC US EQUITY	Wells Fargo & Company	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001879_CT_STDA	EN5TNI6CI43VEPAMHL14			AU000000WBC1	WBC AU EQUITY	Westpac	AU	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001880_CT_STDA				KR7053000006	053000 ks equity	Woori Finance Holding	KR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001881_CT_STDA	2138002Y3WMK6RZS8H90					NATIONAL BANK OF ABU DHABI	AE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001882_CT_STDA	A6NZLYKYN1UV7VVGFX65			BE0404453574		Argenta Spaarbank NV/SA	BE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001883_CT_STDA	529900WPR59SSV2AOJ29			BE0414392710		BNP Paribas Fortis Factor	BE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001884_CT_STDA	KGCEPHLVVKVRZYO1T647			BE0403199702		BNP PARIBAS FORTIS SA/NV	BE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001885_CT_STDA	549300OZ46BRLZ8Y6F65			BE0429875591		Euroclear Bank SA/NV	BE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001886_CT_STDA	JLS56RAMYQZECFUF2G44			BE0403200393		ING BELGIUM SA/NV	BE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001887_CT_STDA	5493008QOCP58OLEN998			BE0404453475		Investar	BE	Institutions sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001888_CT_STDA	6B2PBRV1FCJDMR45RZ53			BE0462920226		KBC BANK NV	BE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001889_CT_STDA	Q5BP2UEQ48R75BOTCB92					Ceskoslovenska obchodni banka as	CZ	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001890_CT_STDA	KR6LSKV3BTSJRD41IF75	29001 64-1	64948242			UNICREDIT CZ/SK PRA	CZ	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
1N_0001891_CT_STDA	2ZCNRR8UK83OBTEK2170	1103210-9	HRB42148			Unicredit Bank AG	DE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001892_CT_STDA	529900GJD3OQLRZCXW37	11347 92-9	HRB1819			VOLKSWAGEN BANK GMBH	DE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001893_CT_STDA	CXW2O4H2U3MBVXMY1773					NORDEA BANK FINLAND PLC	FI	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001894_CT_STDA	969500VHCVGOH0RM3X42					AXA CORPORATE SOLUTIONS ASSURANCE	FR	Institutions sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001895_CT_STDA	549300WCGB70D06XZS54					BNP Paribas Securities Services	FR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001896_CT_STDA	1VUV7VQFKUOQSJ21A208					CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK	FR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001897_CT_STDA	F4G136OIPBYND1F411 10					DEXIA CREDIT LOCAL	FR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001898_CT_STDA	KX1WK48MPD4Y2NCUIZ63					NATIXIS SA	FR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001899_CT_STDA	QP3XKRKS0CX2T3O07L95		02857033			CARGILL GLOBAL FUNDING PLC	GB	Institutions sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001900_CT_STDA	549300ZT0RVWCG8T4L55		03196171			CLERICAL MEDICAL INVESTMENT GROUP LTD	GB	Institutions sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001901_CT_STDA	TXDSU46SXBWIGJ8G8E98		00995939			RBC EUROPE	GB	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001902_CT_STDA	0LC1OXN013FUKQASJB58	14660 50-0				ROYAL BANK OF CANADA (CHANNEL ISLAND) LIMITED	GG	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001903_CT_STDA	21HI3YI5320L3RW6NJ957	11166 58-4				THE HONGKONG AND SHA	HK	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001904_CT_STDA	N1FBED5J41VKZLO2475				3445100ZJD Equity	CITIBANK EUROPE PLC	IE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001905_CT_STDA	HRRVUBV0XN84YQZT6245			XS0227637500		DEPFA BANK PLC-DUBLIN HEAD OFFICE	IE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001906_CT_STDA	EQYXK86SF381Q21S3020				3459384Z LN Equity	MERRILL LYNCH INTERNATIONAL BANK LIMITED	IE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001907_CT_STDA	549300F99IL9YJDWH369	11051 05-9				HSBC BANK MIDDLE EAST LIMITED	JE	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001908_CT_STDA	C3GTMMZIHMY46P4OIX74	1123361-6	0199010088846			THE BANK OF TOKYO-MITSUBISHI UFJ LTD-TOKYO HEAD OFFICE	JP	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001909_CT_STDA	549300OL514RA0SXJJ44		B9248			CLEARSTREAM BANKING S.A.	LU	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001910_CT_STDA	549300 6YXS1U5GIHE750					European Investment Bank	LU	Institutions sample	General Governments	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001911_CT_STDA	549300X34UUBDEUL1Z91				XHB GR EQUITY	HSBC BANK MALTA PLC	MT	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001912_CT_STDA	G8ZTNESVNKW4NN761W05		KvK 33170459 0000			ABN AMRO CLEARING BANK NV	NL	Institutions sample	Other financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
1N_0001913_CT_STDA	X3CZP3CK64YBHON1LE12		KvK 33002587 1594			THE ROYAL BANK OF SCOTLAND NV-AMSTERDAM HEAD OFFICE	NL	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
IN_0001914_CT_STDA	HZSN7FQBPO5IEWYIGC72					ANZ BANK NEW ZEALAND LTD-AUCKLAND HEAD OFFICE	NZ	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
IN_0001915_CT_STDA	549300444PULMORCKB765					SAUDI ARABIAN MONETARY AGENCY	SA	Institutions sample	Central banks	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
IN_0001916_CT_STDA	CWZ8NZDH5SKY12Q4US31					Citibank AS	TR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
IN_0001917_CT_STDA	B4TYDEB6GKMZO031MB27					Bank of America NA	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
IN_0001918_CT_STDA	HPFHU0OQ28E4N0NFVK49					BANK OF NEW YORK MELLON	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
IN_0001919_CT_STDA	E57ODZWZ7FF32TWEFA76					Citibank NA	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
IN_0001920_CT_STDA	7H6GLXDRUGQFU57RNE97		KvK 33278302 0000			JPMorgan Chase Bank N	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
IN_0001921_CT_STDA	571474TGEMMWANRLN572	12030 23-5				STATE STREET BANK AND TRUST COMPANY BOSTON - MASSACHUSETTS	US	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
IN_0001922_CT_STDA	S15RG2M0WQQLZCXKRM20			ES0113860A34	SAB SM EQUITY	Sabadell	ES	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001709_CT_STDA	969500XCSBJ69XGNZ328					SEMYRHAMIS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001710_CT_STDA	969500FJUGIPLYLIEC76					ARTEMIS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001711_CT_STDA	9695008MET09TEOXJ173					COMPAGNIE DE CORNOUAILLE	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001712_CT_STDA	9695000CVFTUT88V8QN95					DASSAULT AVIATION	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001713_CT_STDA	969500LEKCHH6VV86P94					BOLLORE	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001714_CT_STDA	969500UX71LCE8MAY492					ELIS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001715_CT_STDA	969500519GPPQNAMTH05					B S A FINANCES	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001716_CT_STDA	969500W55UQUHWOSRB80					EUROSIC	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001717_CT_STDA	969500LHIH3NT7PK1V89					ORPEA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001718_CT_STDA	969500OGZDTIIRLRQU17					BOUYGUES IMMOBILIER	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001719_CT_STDA	9695005WRDP1AYZYDX76					SCDM	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001720_CT_STDA	9695007Q9M1S87XUJV47					BOUYGUES TELECOM	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001721_CT_STDA	9695001VLC2KYXX0DW73					COMPAGNIE PLASTIC OMNIUM	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001722_CT_STDA	549300JQIZM66CL7POC81					SUEZ	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001723_CT_STDA	969500IKZVNVMKPAY661					RUBIS ENERGIE	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001724_CT_STDA	969500PWCKUA6QNO8Y23					MOTIER	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001725_CT_STDA	549300IEZOOA66PTBR68					ATOS SE	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001726_CT_STDA	969500WQFC6OAQYG7E65					TELEVISION FRANCAISE 1	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001727_CT_STDA	969500 7JOO3V2B0GMP47					DECATHLON	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001728_CT_STDA	969500651BWY0APQJM86					DASSAULT SYSTEMES SE	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001729_CT_STDA	969500OQXKE5WDM9M994					EIFFAGE	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001730_CT_STDA	969500R15 21NUCTKXK79					FONCIERE DE PARIS SIIC	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001731_CT_STDA	969500IL7U7UEI5ZYJ34					BOUYGUES CONSTRUCTION	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001732_CT_STDA	969500Q3PFE0726VMU34					EIFFARIE	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001733_CT_STDA	969500C6 56AA39O94N60					EURAZEO	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001734_CT_STDA	969500ICGCY1PD6OT783					ALTAREA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001735_CT_STDA	969500EGYS5J8YJ6P956					HAVAS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001736_CT_STDA	96950002Y0OVJGF76078					GROUPE KEOLIS SAS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001737_CT_STDA	969500SXUPEA7RX9OA51					FONCIERE EURIS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001738_CT_STDA	969500LNLEL8KFXS7U25					NEXITY LOGEMENT	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001739_CT_STDA	969500BRQONOTJS0UN50					ANF IMMOBILIER	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001740_CT_STDA	96950089H376W9LB3649					RUBIS TERMINAL	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001741_CT_STDA	969500 5PEG4IL37 5U849					FINANCIERE DE L ODET	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001742_CT_STDA	969 5006S0DLX9E1R1142					TECHNIPFRANCE	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001743_CT_STDA	969500P1T9REJ2Y8HS19					LISEA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001744_CT_STDA	96950089OR2LOR1SM021					GROUPE ARNAULT	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001745_CT_STDA	549300TPMBM6S3XOIF71					GROUPE ADEO	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
LC_0001746_CT_STDA	969500HXH031HJIFGL63					PEUGEOT CITROEN AUTOMOBILES SA	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001747_CT_STDA	969500N2QX5LGFFZ0I67					FONCIERE DES MURS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001748_CT_STDA	529900FWTU88V844B672					TOTAL TREASURY	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001749_CT_STDA	969500WEPS61H6TJM037					KORIAN	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001750_CT_STDA	969500S7Q366PZ8ZJS72					IPSEN	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001751_CT_STDA	969500QQ1X5XHG649644					VIRBAC	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001752_CT_STDA	969500T0V37NV3M8PR58					ALTRAN TECHNOLOGIES	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001753_CT_STDA	969500TPU5T3HA5D1F11					BUREAU VERITAS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001754_CT_STDA	9695004GI61FHFFNRG61					TELEPERFORMANCE	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001755_CT_STDA	549300AK8Y0LBIQ4T071					BIOMERIEUX	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001756_CT_STDA	969500C1KK5OLNWK1S69					INGENICO GROUP	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001757_CT_STDA	969500UU4O58BR802Y55					LISI	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001758_CT_STDA	969500UR00DF63I0VH67					BIC	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001759_CT_STDA				FR0013269123		RUBIS	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001760_CT_STDA				FR0000071946		ALTEN	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001761_CT_STDA	9695005MEI7OUPU2TR60			FR0010918292		TECHNICOLOR	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001762_CT_STDA	969500TZEQ7M0OE74G82					EUROTUNNEL	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001763_CT_STDA	969500OUMPNY21KKDO98					BOIRON	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001764_CT_STDA				FR0000052292		HERMES	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001765_CT_STDA	969500M1XNLOXJ9HOI75					COMPAGNIE FINANCIERE DE BOURBON	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001766_CT_STDA	969500D830K8WFLKFS83					SOMFY	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001767_CT_STDA	969500I8NOMJX5XRH047					METROPOLE TV	FR	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
IN_0001923_CT_STDA	969500GVS02SJYG9S632					CARREFOUR BANQUE	FR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility	Type of risk	Regulatory approach
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140
IN_0001924_CT_STDA	969500D1WI712W7PQG45					RCI BANQUE	FR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
IN_0001925_CT_STDA	969500E07BR6468F5910					ONEY BANK	FR	Institutions sample	Credit institutions	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001769_CT_STDA	529900S0M4WPD32PHG16	28351 09-6				C&F International GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001770_CT_STDA	1AW6P2GG0FOINEBZUQ05	26772 62-4				Vodafone Kabel Deutschland GmbH	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0001771_CT_STDA	529900 6EQO3K3S5UYS12	26535 13-8				Metro AG	DE	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach
LC_0000992_CT_STDA	815600BFEB936DC6ED24				BEN IM EQUITY	Benetton Group SpA	IT	Large corporate sample	Non-financial corporations	Exposures other than specialised lending	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Standardised approach

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Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
INST_ALL_0003_CT_FIRB_x0_R01_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 1	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_R02_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 2	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_R03_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 3	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_R04_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 4	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_R05_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 5	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_R06_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 6	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_R07_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 7	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_R08_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 8	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_R09_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 9	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_R10_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 10	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_R11_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 11	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_R12_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 12	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_R13_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 13	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_R14_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 14	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_R15_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 15	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_R16_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 16	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_R17_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 17	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
INST_ALL_0003_CT_FIRB_x0_R18_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 18	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_R19_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 19	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_R20_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 20	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_R21_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 21	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_R22_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 22	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_R23_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 23	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_R24_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 24	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_R25_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 25	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_R26_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 26	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_R27_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 27	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_R28_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 28	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_R29_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 29	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_R30_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 30	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_R31_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 31	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_R32_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 32	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_R33_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 33	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_R34_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 34	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
INST_ALL_0003_CT_FIRB_x0_R35_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 35	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_R36_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 36	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_R37_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 37	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_R38_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 38	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_R39_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 39	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_R40_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 40	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_R41_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 41	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_R42_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 42	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_R43_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 43	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_R44_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 44	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_R45_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 45	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_R46_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 46	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_R47_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 47	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_R48_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 48	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_R49_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 49	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_R50_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 50	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_R51_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 51	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
INST_ALL_0003_CT_FIRB_x0_R52_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 52	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_R53_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 53	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_R54_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 54	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_R55_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 55	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_R56_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 56	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_R57_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 57	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_R58_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 58	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_R59_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 59	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_R60_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 60	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_R61_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 61	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_R62_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 62	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_R63_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 63	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_R64_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 64	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_R65_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 65	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_R66_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 66	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_R67_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 67	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_R68_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 68	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
INST_ALL_0003_CT_FIRB_x0_R69_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 69	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_R70_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 70	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_R71_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 71	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_R72_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 72	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_R73_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 73	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_R74_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 74	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_R75_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 75	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_R76_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 76	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_R77_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 77	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_R78_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 78	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_R79_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 79	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_R80_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 80	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_R81_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 81	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_R82_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 82	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_R83_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 83	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_R84_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 84	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_R85_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 85	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
INST_ALL_0003_CT_FIRB_x0_R86_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 86	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_R87_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 87	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_R88_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 88	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_R89_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 89	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_R90_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 90	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_R91_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 91	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_R92_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 92	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_R93_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 93	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_R94_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 94	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_R95_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 95	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_R96_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 96	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_R97_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 97	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_R98_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 98	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_R99_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 99	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CT_FIRB_x0_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0155_CT_FIRB_x0_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0116_CT_FIRB_x0_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible financial collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
INST_ALL_0117_CT_FIRB_x0_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other eligible collateral: Receivables	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0118_CT_FIRB_x0_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other eligible collateral: Residential Real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0119_CT_FIRB_x0_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other eligible collateral: Commercial Real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0120_CT_FIRB_x0_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other eligible collateral: Physical collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0121_CT_FIRB_x0_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other funded credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0122_CT_FIRB_x0_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other unfunded credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0012_CT_FIRB_x0_Rx0_OFF	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Not applicable	Non-defaulted	Undrawn committed revolving credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Off-balance sheet items
INST_ALL_0013_CT_FIRB_x0_Rx0_OFF	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Not applicable	Non-defaulted	Undrawn committed term credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Off-balance sheet items
INST_ALL_0014_CT_FIRB_x0_Rx0_OFF	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Not applicable	Non-defaulted	Note issuance facility (NIF) and revolving underwriting facility (RUF)	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Off-balance sheet items
INST_ALL_0015_CT_FIRB_x0_Rx0_OFF	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Not applicable	Non-defaulted	Undrawn committed other credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Off-balance sheet items
INST_ALL_0016_CT_FIRB_x0_Rx0_OFF	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Not applicable	Non-defaulted	Undrawn uncommitted credit lines	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Off-balance sheet items
INST_ALL_0017_CT_FIRB_x0_Rx0_OFF	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Not applicable	Non-defaulted	Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Off-balance sheet items
INST_ALL_0018_CT_FIRB_x0_Rx0_OFF	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Not applicable	Non-defaulted	Issued short term letter of credit and other medium-risk off-balance sheet items	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Off-balance sheet items
INST_ALL_0019_CT_FIRB_x0_Rx0_OFF	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Not applicable	Non-defaulted	Issued warranties and indemnities, guarantees, irrevocable stand-by letter of credit and documentary credit	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Off-balance sheet items
INST_ALL_0020_CT_FIRB_x0_Rx0_OFF	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Not applicable	Non-defaulted	Full risk (1 00%)	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Off-balance sheet items
INST_ALL_0003_CT_FIRB_AT_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_AU_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
INST_ALL_0003_CT_FIRB_BE_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_BG_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_BR_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_CA_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_CH_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_CN_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_CY_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_CZ_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_DE_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_DK_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_EE_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_ES_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_FI_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_FR_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_GB_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_GR_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_HK_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
INST_ALL_0003_CT_FIRB_HR_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_HU_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_IE_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_IL_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_IT_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_JP_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_KR_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_LT_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_LU_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_LV_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_MT_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_Nl_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_NO_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_Pl_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_PT_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_RO_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_RU_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
INST_ALL_0003_CT_FIRB_SE_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_SG_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_SI_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_SK_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_TR_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_US_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x2_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_x0_R01_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 1	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_x0_R02_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 2	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_x0_R03_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 3	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_x0_R04_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 4	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_x0_R05_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 5	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_x0_R06_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 6	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_x0_R07_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 7	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_x0_R08_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 8	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_x0_R09_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 9	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_x0_R10_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 10	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
LCOR_ALL_0040_CT_FIRB_x0_R11_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 11	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_x0_R12_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 12	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_x0_R13_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 13	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_x0_R14_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 14	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_x0_R15_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 15	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_x0_R16_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 16	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_x0_R17_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 17	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_x0_R18_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 18	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_x0_R19_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 19	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_x0_R20_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 20	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_x0_R21_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 21	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_x0_R22_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 22	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_x0_R23_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 23	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_x0_R24_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 24	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_x0_R25_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 25	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_x0_R26_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 26	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_x0_R27_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 27	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
LCOR_ALL_0040_CT_FIRB_x0_R28_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 28	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_x0_R29_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 29	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_x0_R30_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 30	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_x0_R31_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 31	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_x0_R32_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 32	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_x0_R33_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 33	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_x0_R34_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 34	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_x0_R35_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 35	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_x0_R36_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 36	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_x0_R37_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 37	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_x0_R38_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 38	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_x0_R39_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 39	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_x0_R40_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 40	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_x0_R41_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 41	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_x0_R42_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 42	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_x0_R43_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 43	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_x0_R44_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 44	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
LCOR_ALL_0040_CT_FIRB_x0_R45_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 45	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_x0_R46_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 46	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_x0_R47_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 47	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_x0_R48_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 48	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_x0_R49_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 49	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_x0_R50_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 50	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_x0_R51_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 51	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_x0_R52_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 52	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_x0_R53_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 53	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_x0_R54_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 54	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_x0_R55_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 55	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_x0_R56_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 56	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_x0_R57_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 57	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_x0_R58_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 58	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_x0_R59_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 59	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_x0_R60_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 60	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_x0_R61_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 61	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
LCOR_ALL_0040_CT_FIRB_x0_R62_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 62	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_x0_R63_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 63	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_x0_R64_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 64	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_x0_R65_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 65	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_x0_R66_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 66	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_x0_R67_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 67	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_x0_R68_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 68	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_x0_R69_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 69	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_x0_R70_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 70	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_x0_R71_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 71	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_x0_R72_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 72	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_x0_R73_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 73	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_x0_R74_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 74	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_x0_R75_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 75	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_x0_R76_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 76	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_x0_R77_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 77	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_x0_R78_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 78	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
LCOR_ALL_0040_CT_FIRB_x0_R79_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 79	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_x0_R80_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 80	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_x0_R81_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 81	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_x0_R82_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 82	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_x0_R83_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 83	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_x0_R84_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 84	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_x0_R85_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 85	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_x0_R86_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 86	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_x0_R87_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 87	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_x0_R88_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 88	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_x0_R89_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 89	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_x0_R90_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 90	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_x0_R91_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 91	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_x0_R92_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 92	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_x0_R93_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 93	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_x0_R94_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 94	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_x0_R95_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 95	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
LCOR_ALL_0040_CT_FIRB_x0_R96_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 96	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_x0_R97_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 97	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_x0_R98_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 98	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_x0_R99_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 99	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0022_CT_FIRB_x0_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0123_CT_FIRB_x0_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0125_CT_FIRB_x0_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible financial collateral	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0127_CT_FIRB_x0_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other eligible collateral: Receivables	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0128_CT_FIRB_x0_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other eligible collateral: Residential Real estate	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0130_CT_FIRB_x0_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other eligible collateral: Commercial Real estate	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0133_CT_FIRB_x0_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other eligible collateral: Physical collateral	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0135_CT_FIRB_x0_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other funded credit protection	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0136_CT_FIRB_x0_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other unfunded credit protection	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0031_CT_FIRB_x0_Rx0_OFF	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Undrawn committed revolving credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Off-balance sheet items
LCOR_ALL_0032_CT_FIRB_x0_Rx0_OFF	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Undrawn committed term credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Off-balance sheet items
LCOR_ALL_0033_CT_FIRB_x0_Rx0_OFF	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Note issuance facility (NIF) and revolving underwriting facility (RUF)	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Off-balance sheet items
LCOR_ALL_0034_CT_FIRB_x0_Rx0_OFF	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Undrawn committed other credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Off-balance sheet items

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
LCOR_ALL_0035_CT_FIRB_x0_Rx0_OFF	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Undrawn uncommitted credit lines	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Off-balance sheet items
LCOR_ALL_0036_CT_FIRB_x0_Rx0_OFF	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Off-balance sheet items
LCOR_ALL_0037_CT_FIRB_x0_Rx0_OFF	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Issued short term letter of credit and other medium-risk off-balance sheet items	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Off-balance sheet items
LCOR_ALL_0038_CT_FIRB_x0_Rx0_OFF	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Issued warranties and indemnities, guarantees, irrevocable stand-by letter of credit and documentary credit	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Off-balance sheet items
LCOR_ALL_0039_CT_FIRB_x0_Rx0_OFF	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Full risk (1 00%)	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Off-balance sheet items
LCOR_ALL_0040_CT_FIRB_x0_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_NFC_0040_CT_FIRB_x0_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - Other	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_AT_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_AU_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_BE_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_BG_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_BR_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_CA_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_CH_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_CN_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_CY_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_CZ_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
LCOR_ALL_0040_CT_FIRB_DE_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_DK_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_EE_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_ES_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_FI_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_FR_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_GB_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_GR_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_HK_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_HR_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_HU_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_IE_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_IL_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_IT_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_JP_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_KR_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_LT_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
LCOR_ALL_0040_CT_FIRB_LU_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_LV_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_MT_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_NL_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_NO_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_PL_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_PT_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_RO_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_RU_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_SE_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_SG_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_SI_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_SK_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_TR_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_US_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_FIRB_x2_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_OFC_0040_CT_FIRB_x0_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - Other	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
INST_OFC_0043_CT_FIRB_x0_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CT_FIRB_x0_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_R01_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 1	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_R02_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 2	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_R03_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 3	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_R04_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 4	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_R05_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 5	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_R06_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 6	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_R07_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 7	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_R08_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 8	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_R09_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 9	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_R10_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 10	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_R11_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 11	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_R12_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 12	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_R13_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 13	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_R14_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 14	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_R15_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 15	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
INST_ALL_0003_CT_AIRB_x0_R16_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 16	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_R17_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 17	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_R18_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 18	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_R19_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 19	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_R20_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 20	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_R21_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 21	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_R22_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 22	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_R23_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 23	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_R24_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 24	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_R25_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 25	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_R26_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 26	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_R27_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 27	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_R28_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 28	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_R29_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 29	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_R30_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 30	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_R31_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 31	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_R32_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 32	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
INST_ALL_0003_CT_AIRB_x0_R33_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 33	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_R34_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 34	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_R35_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 35	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_R36_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 36	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_R37_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 37	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_R38_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 38	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_R39_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 39	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_R40_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 40	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_R41_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 41	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_R42_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 42	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_R43_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 43	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_R44_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 44	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_R45_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 45	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_R46_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 46	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_R47_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 47	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_R48_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 48	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_R49_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 49	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
INST_ALL_0003_CT_AIRB_x0_R50_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 50	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_R51_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 51	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_R52_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 52	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_R53_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 53	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_R54_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 54	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_R55_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 55	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_R56_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 56	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_R57_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 57	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_R58_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 58	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_R59_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 59	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_R60_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 60	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_R61_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 61	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_R62_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 62	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_R63_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 63	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_R64_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 64	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_R65_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 65	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_R66_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 66	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
INST_ALL_0003_CT_AIRB_x0_R67_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 67	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_R68_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 68	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_R69_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 69	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_R70_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 70	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_R71_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 71	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_R72_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 72	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_R73_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 73	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_R74_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 74	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_R75_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 75	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_R76_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 76	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_R77_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 77	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_R78_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 78	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_R79_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 79	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_R80_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 80	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_R81_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 81	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_R82_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 82	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_R83_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 83	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
INST_ALL_0003_CT_AIRB_x0_R84_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 84	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_R85_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 85	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_R86_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 86	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_R87_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 87	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_R88_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 88	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_R89_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 89	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_R90_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 90	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_R91_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 91	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_R92_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 92	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_R93_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 93	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_R94_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 94	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_R95_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 95	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_R96_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 96	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_R97_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 97	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_R98_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 98	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_R99_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 99	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CT_AIRB_x0_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
INST_ALL_0155_CT_AIRB_x0_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0116_CT_AIRB_x0_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible financial collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0117_CT_AIRB_x0_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other eligible collateral: Receivables	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0118_CT_AIRB_x0_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other eligible collateral: Residential Real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0119_CT_AIRB_x0_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other eligible collateral: Commercial Real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0120_CT_AIRB_x0_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other eligible collateral: Physical collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0121_CT_AIRB_x0_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other funded credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0122_CT_AIRB_x0_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other unfunded credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0012_CT_AIRB_x0_Rx0_OFF	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Not applicable	Non-defaulted	Undrawn committed revolving credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Off-balance sheet items
INST_ALL_0013_CT_AIRB_x0_Rx0_OFF	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Not applicable	Non-defaulted	Undrawn committed term credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Off-balance sheet items
INST_ALL_0014_CT_AIRB_x0_Rx0_OFF	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Not applicable	Non-defaulted	Note issuance facility (NIF) and revolving underwriting facility (RUF)	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Off-balance sheet items
INST_ALL_0015_CT_AIRB_x0_Rx0_OFF	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Not applicable	Non-defaulted	Undrawn committed other credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Off-balance sheet items
INST_ALL_0016_CT_AIRB_x0_Rx0_OFF	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Not applicable	Non-defaulted	Undrawn uncommitted credit lines	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Off-balance sheet items
INST_ALL_0017_CT_AIRB_x0_Rx0_OFF	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Not applicable	Non-defaulted	Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Off-balance sheet items
INST_ALL_0018_CT_AIRB_x0_Rx0_OFF	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Not applicable	Non-defaulted	Issued short term letter of credit and other medium-risk off-balance sheet items	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Off-balance sheet items
INST_ALL_0019_CT_AIRB_x0_Rx0_OFF	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Not applicable	Non-defaulted	Issued warranties and indemnities, guarantees, irrevocable stand-by letter of credit and documentary credit	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Off-balance sheet items
INST_ALL_0020_CT_AIRB_x0_Rx0_OFF	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Not applicable	Non-defaulted	Full risk (100%)	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Off-balance sheet items

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
INST_ALL_0003_CT_AIRB_AT_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_AU_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_BE_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_BG_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_BR_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_CA_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_CH_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_CN_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_CY_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_CZ_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_DE_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_DK_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_EE_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_ES_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_FI_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_FR_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_GB_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
INST_ALL_0003_CT_AIRB_GR_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_HK_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_HR_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_HU_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_IE_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_IL_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_IT_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_JP_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_KR_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_LT_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_LU_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_LV_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_MT_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_NL_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_NO_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_PL_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_PT_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
INST_ALL_0003_CT_AIRB_RO_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_RU_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_SE_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_SG_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_SI_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_SK_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_TR_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_US_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x2_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_x0_R01_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 1	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_x0_R02_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 2	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_x0_R03_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 3	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_x0_R04_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 4	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_x0_R05_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 5	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_x0_R06_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 6	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_x0_R07_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 7	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_x0_R08_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 8	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
LCOR_ALL_0040_CT_AIRB_x0_R09_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 9	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_x0_R10_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 10	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_x0_R11_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 11	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_x0_R12_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 12	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_x0_R13_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 13	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_x0_R14_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 14	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_x0_R15_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 15	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_x0_R16_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 16	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_x0_R17_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 17	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_x0_R18_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 18	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_x0_R19_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 19	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_x0_R20_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 20	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_x0_R21_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 21	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_x0_R22_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 22	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_x0_R23_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 23	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_x0_R24_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 24	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_x0_R25_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 25	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
LCOR_ALL_0040_CT_AIRB_x0_R26_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 26	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_x0_R27_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 27	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_x0_R28_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 28	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_x0_R29_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 29	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_x0_R30_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 30	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_x0_R31_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 31	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_x0_R32_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 32	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_x0_R33_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 33	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_x0_R34_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 34	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_x0_R35_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 35	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_x0_R36_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 36	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_x0_R37_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 37	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_x0_R38_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 38	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_x0_R39_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 39	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_x0_R40_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 40	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_x0_R41_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 41	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_x0_R42_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 42	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
LCOR_ALL_0040_CT_AIRB_x0_R43_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 43	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_x0_R44_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 44	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_x0_R45_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 45	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_x0_R46_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 46	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_x0_R47_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 47	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_x0_R48_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 48	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_x0_R49_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 49	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_x0_R50_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 50	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_x0_R51_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 51	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_x0_R52_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 52	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_x0_R53_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 53	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_x0_R54_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 54	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_x0_R55_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 55	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_x0_R56_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 56	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_x0_R57_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 57	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_x0_R58_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 58	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_x0_R59_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 59	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
LCOR_ALL_0040_CT_AIRB_x0_R60_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 60	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_x0_R61_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 61	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_x0_R62_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 62	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_x0_R63_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 63	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_x0_R64_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 64	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_x0_R65_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 65	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_x0_R66_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 66	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_x0_R67_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 67	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_x0_R68_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 68	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_x0_R69_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 69	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_x0_R70_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 70	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_x0_R71_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 71	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_x0_R72_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 72	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_x0_R73_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 73	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_x0_R74_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 74	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_x0_R75_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 75	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_x0_R76_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 76	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
LCOR_ALL_0040_CT_AIRB_x0_R77_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 77	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_x0_R78_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 78	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_x0_R79_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 79	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_x0_R80_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 80	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_x0_R81_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 81	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_x0_R82_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 82	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_x0_R83_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 83	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_x0_R84_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 84	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_x0_R85_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 85	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_x0_R86_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 86	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_x0_R87_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 87	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_x0_R88_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 88	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_x0_R89_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 89	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_x0_R90_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 90	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_x0_R91_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 91	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_x0_R92_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 92	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_x0_R93_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 93	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
LCOR_ALL_0040_CT_AIRB_x0_R94_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 94	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_x0_R95_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 95	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_x0_R96_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 96	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_x0_R97_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 97	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_x0_R98_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 98	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_x0_R99_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 99	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0022_CT_AIRB_x0_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0123_CT_AIRB_x0_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0125_CT_AIRB_x0_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible financial collateral	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0127_CT_AIRB_x0_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other eligible collateral: Receivables	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0128_CT_AIRB_x0_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other eligible collateral: Residential Real estate	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0130_CT_AIRB_x0_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other eligible collateral: Commercial Real estate	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0133_CT_AIRB_x0_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other eligible collateral: Physical collateral	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0135_CT_AIRB_x0_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other funded credit protection	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0136_CT_AIRB_x0_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other unfunded credit protection	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0031_CT_AIRB_x0_Rx0_OFF	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Undrawn committed revolving credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Off-balance sheet items
LCOR_ALL_0032_CT_AIRB_x0_Rx0_OFF	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Undrawn committed term credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Off-balance sheet items

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
LCOR_ALL_0033_CT_AIRB_x0_Rx0_OFF	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Note issuance facility (NIF) and revolving underwriting facility (RUF)	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Off-balance sheet items
LCOR_ALL_0034_CT_AIRB_x0_Rx0_OFF	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Undrawn committed other credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Off-balance sheet items
LCOR_ALL_0035_CT_AIRB_x0_Rx0_OFF	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Undrawn uncommitted credit lines	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Off-balance sheet items
LCOR_ALL_0036_CT_AIRB_x0_Rx0_OFF	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Off-balance sheet items
LCOR_ALL_0037_CT_AIRB_x0_Rx0_OFF	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Issued short term letter of credit and other medium-risk off-balance sheet items	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Off-balance sheet items
LCOR_ALL_0038_CT_AIRB_x0_Rx0_OFF	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Issued warranties and indemnities, guarantees, irrevocable stand-by letter of credit and documentary credit	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Off-balance sheet items
LCOR_ALL_0039_CT_AIRB_x0_Rx0_OFF	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Full risk (100%)	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Off-balance sheet items
LCOR_ALL_0040_CT_AIRB_x0_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_NFC_0040_CT_AIRB_x0_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - Other	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_AT_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_AU_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_BE_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_BG_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_BR_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_CA_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_CH_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_CN_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
LCOR_ALL_0040_CT_AIRB_CY_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_CZ_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_DE_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_DK_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_EE_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_ES_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_FI_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_FR_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_GB_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_GR_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_HK_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_HR_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_HU_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_IE_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_IL_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_IT_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_JP_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
LCOR_ALL_0040_CT_AIRB_KR_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_LT_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_LU_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_LV_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_MT_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_NL_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_NO_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_PL_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_PT_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_RO_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_RU_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_SE_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_SG_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_SI_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_SK_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_TR_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CT_AIRB_US_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
LCOR_ALL_0040_CT_AIRB_x2_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_OFC_0040_CT_AIRB_x0_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - Other	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CT_AIRB_x0_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CT_AIRB_x0_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0022_CR_FIRB_x0_Rx0_ALL	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CR_FIRB_x0_Rx0_ALL	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0022_CR_AIRB_x0_Rx0_ALL	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CR_AIRB_x0_Rx0_ALL	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0022_CC_FIRB_x0_Rx0_ALL	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CC_FIRB_x0_Rx0_ALL	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0022_CC_AIRB_x0_Rx0_ALL	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0040_CC_AIRB_x0_Rx0_ALL	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0083_CT_FIRB_x0_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0083_CR_FIRB_x0_Rx0_ALL	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0083_CC_FIRB_x0_Rx0_ALL	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0083_CT_AIRB_x0_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0083_CR_AIRB_x0_Rx0_ALL	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
GOVT_ALL_0083_CC_AIRB_x0_Rx0_ALL	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0002_CT_FIRB_x0_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0002_CR_FIRB_x0_Rx0_ALL	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0002_CC_FIRB_x0_Rx0_ALL	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0002_CT_AIRB_x0_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0002_CR_AIRB_x0_Rx0_ALL	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0002_CC_AIRB_x0_Rx0_ALL	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CR_FIRB_x0_Rx0_ALL	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CC_FIRB_x0_Rx0_ALL	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CR_AIRB_x0_Rx0_ALL	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CC_AIRB_x0_Rx0_ALL	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0083_CT_AIRB_x0_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0002_CT_AIRB_x0_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0083_CT_FIRB_x0_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
INST_ALL_0002_CT_FIRB_x0_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0083_CR_FIRB_x0_Rx0_ALL	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0002_CR_FIRB_x0_Rx0_ALL	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CR_FIRB_x0_Rx0_ALL	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0083_CR_AIRB_x0_Rx0_ALL	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0002_CR_AIRB_x0_Rx0_ALL	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CR_AIRB_x0_Rx0_ALL	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0083_CC_FIRB_x0_Rx0_ALL	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Institutions	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0002_CC_FIRB_x0_Rx0_ALL	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Institutions	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CC_FIRB_x0_Rx0_ALL	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0083_CC_AIRB_x0_Rx0_ALL	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Institutions	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0002_CC_AIRB_x0_Rx0_ALL	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Institutions	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CC_AIRB_x0_Rx0_ALL	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_AL1_0084_CT_AIRB_x0_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_AL1_0084_CT_FIRB_x0_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_AL1_0084_CR_AIRB_x0_Rx0_ALL	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
LCOR_ALL_0084_CR_FIRB_x0_Rx0_ALL	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0084_CC_AIRB_x0_Rx0_ALL	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0084_CC_FIRB_x0_Rx0_ALL	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_GOV_0003_CT_FIRB_x0_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	General governments	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_GOV_0003_CT_AIRB_x0_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	General governments	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_R01_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 1	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_R02_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 2	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_R03_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 3	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_R04_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 4	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_R05_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 5	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_R06_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 6	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_R07_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 7	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_R08_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 8	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_R09_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 9	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_R10_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 10	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_R11_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 11	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_R12_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 12	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
GOVT_ALL_0003_CT_FIRB_x0_R13_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 13	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_R14_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 14	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_R15_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 15	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_R16_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 16	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_R17_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 17	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_R18_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 18	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_R19_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 19	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_R20_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 20	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_R21_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 21	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_R22_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 22	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_R23_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 23	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_R24_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 24	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_R25_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 25	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_R26_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 26	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_R27_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 27	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_R28_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 28	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_R29_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 29	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
GOVT_ALL_0003_CT_FIRB_x0_R30_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 30	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_R31_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 31	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_R32_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 32	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_R33_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 33	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_R34_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 34	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_R35_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 35	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_R36_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 36	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_R37_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 37	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_R38_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 38	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_R39_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 39	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_R40_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 40	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_R41_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 41	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_R42_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 42	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_R43_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 43	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_R44_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 44	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_R45_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 45	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_R46_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 46	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
GOVT_ALL_0003_CT_FIRB_x0_R47_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 47	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_R48_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 48	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_R49_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 49	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_R50_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 50	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_R51_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 51	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_R52_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 52	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_R53_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 53	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_R54_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 54	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_R55_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 55	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_R56_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 56	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_R57_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 57	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_R58_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 58	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_R59_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 59	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_R60_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 60	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_R61_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 61	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_R62_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 62	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_R63_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 63	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
GOVT_ALL_0003_CT_FIRB_x0_R64_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 64	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_R65_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 65	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_R66_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 66	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_R67_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 67	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_R68_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 68	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_R69_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 69	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_R70_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 70	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_R71_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 71	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_R72_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 72	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_R73_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 73	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_R74_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 74	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_R75_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 75	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_R76_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 76	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_R77_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 77	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_R78_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 78	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_R79_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 79	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_R80_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 80	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
GOVT_ALL_0003_CT_FIRB_x0_R81_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 81	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_R82_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 82	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_R83_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 83	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_R84_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 84	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_R85_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 85	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_R86_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 86	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_R87_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 87	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_R88_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 88	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_R89_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 89	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_R90_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 90	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_R91_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 91	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_R92_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 92	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_R93_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 93	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_R94_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 94	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_R95_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 95	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_R96_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 96	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_R97_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 97	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
GOVT_ALL_0003_CT_FIRB_x0_R98_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 98	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_R99_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 99	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_CBA_0003_CT_FIRB_x0_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Central banks	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0155_CT_FIRB_x0_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0116_CT_FIRB_x0_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible financial collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0117_CT_FIRB_x0_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other eligible collateral: Receivables	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0118_CT_FIRB_x0_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other eligible collateral: Residential Real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0119_CT_FIRB_x0_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other eligible collateral: Commercial Real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0120_CT_FIRB_x0_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other eligible collateral: Physical collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0121_CT_FIRB_x0_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other funded credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0122_CT_FIRB_x0_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other unfunded credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0012_CT_FIRB_x0_Rx0_OFF	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Undrawn committed revolving credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Off-balance sheet items
GOVT_ALL_0013_CT_FIRB_x0_Rx0_OFF	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Undrawn committed term credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Off-balance sheet items
GOVT_ALL_0014_CT_FIRB_x0_Rx0_OFF	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Note issuance facility (NIF) and revolving underwriting facility (RUF)	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Off-balance sheet items
GOVT_ALL_0015_CT_FIRB_x0_Rx0_OFF	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Undrawn committed other credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Off-balance sheet items
GOVT_ALL_0016_CT_FIRB_x0_Rx0_OFF	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Undrawn uncommitted credit lines	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Off-balance sheet items
GOVT_ALL_0017_CT_FIRB_x0_Rx0_OFF	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Off-balance sheet items

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
GOVT_ALL_0018_CT_FIRB_x0_Rx0_OFF	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Issued short term letter of credit and other medium-risk off-balance sheet items	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Off-balance sheet items
GOVT_ALL_0019_CT_FIRB_x0_Rx0_OFF	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Issued warranties and indemnities, guarantees, irrevocable stand-by letter of credit and documentary credit	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Off-balance sheet items
GOVT_ALL_0020_CT_FIRB_x0_Rx0_OFF	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Full risk (100%)	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Off-balance sheet items
GOVT_ALL_0003_CT_FIRB_AT_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_AU_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_BE_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_BG_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_BR_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_CA_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_CH_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_CN_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_CY_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_CZ_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_DE_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_DK_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_EE_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_ES_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
GOVT_ALL_0003_CT_FIRB_FI_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_FR_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_GB_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_GR_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_HK_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_HR_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_HU_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_IE_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_IL_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_IT_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_JP_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_KR_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_LT_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_LU_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_LV_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_MT_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_NL_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
GOVT_ALL_0003_CT_FIRB_NO_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_PL_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_PT_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_RO_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_RU_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_SE_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_SG_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_SI_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_SK_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_TR_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_US_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x2_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_R01_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 1	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_R02_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 2	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_R03_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 3	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_R04_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 4	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_R05_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 5	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
GOVT_ALL_0003_CT_AIRB_x0_R06_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 6	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_R07_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 7	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_R08_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 8	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_R09_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 9	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_R10_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 10	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_R11_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 11	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_R12_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 12	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_R13_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 13	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_R14_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 14	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_R15_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 15	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_R16_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 16	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_R17_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 17	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_R18_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 18	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_R19_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 19	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_R20_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 20	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_R21_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 21	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_R22_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 22	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
GOVT_ALL_0003_CT_AIRB_x0_R23_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 23	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_R24_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 24	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_R25_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 25	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_R26_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 26	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_R27_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 27	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_R28_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 28	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_R29_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 29	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_R30_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 30	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_R31_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 31	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_R32_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 32	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_R33_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 33	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_R34_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 34	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_R35_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 35	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_R36_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 36	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_R37_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 37	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_R38_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 38	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_R39_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 39	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
GOVT_ALL_0003_CT_AIRB_x0_R40_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 40	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_R41_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 41	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_R42_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 42	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_R43_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 43	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_R44_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 44	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_R45_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 45	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_R46_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 46	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_R47_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 47	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_R48_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 48	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_R49_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 49	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_R50_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 50	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_R51_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 51	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_R52_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 52	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_R53_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 53	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_R54_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 54	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_R55_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 55	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_R56_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 56	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
GOVT_ALL_0003_CT_AIRB_x0_R57_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 57	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_R58_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 58	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_R59_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 59	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_R60_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 60	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_R61_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 61	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_R62_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 62	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_R63_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 63	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_R64_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 64	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_R65_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 65	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_R66_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 66	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_R67_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 67	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_R68_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 68	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_R69_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 69	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_R70_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 70	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_R71_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 71	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_R72_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 72	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_R73_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 73	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
GOVT_ALL_0003_CT_AIRB_x0_R74_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 74	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_R75_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 75	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_R76_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 76	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_R77_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 77	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_R78_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 78	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_R79_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 79	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_R80_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 80	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_R81_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 81	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_R82_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 82	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_R83_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 83	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_R84_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 84	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_R85_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 85	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_R86_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 86	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_R87_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 87	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_R88_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 88	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_R89_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 89	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_R90_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 90	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
GOVT_ALL_0003_CT_AIRB_x0_R91_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 91	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_R92_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 92	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_R93_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 93	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_R94_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 94	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_R95_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 95	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_R96_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 96	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_R97_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 97	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_R98_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 98	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_R99_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 99	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_CBA_0003_CT_AIRB_x0_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Central banks	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0155_CT_AIRB_x0_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0116_CT_AIRB_x0_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible financial collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0117_CT_AIRB_x0_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other eligible collateral: Receivables	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0118_CT_AIRB_x0_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other eligible collateral: Residential Real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0119_CT_AIRB_x0_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other eligible collateral: Commercial Real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0120_CT_AIRB_x0_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other eligible collateral: Physical collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0121_CT_AIRB_x0_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other funded credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
GOVT_ALL_0122_CT_AIRB_x0_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other unfunded credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0012_CT_AIRB_x0_Rx0_OFF	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Undrawn committed revolving credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Off-balance sheet items
GOVT_ALL_0013_CT_AIRB_x0_Rx0_OFF	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Undrawn committed term credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Off-balance sheet items
GOVT_ALL_0014_CT_AIRB_x0_Rx0_OFF	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Note issuance facility (NIF) and revolving underwriting facility (RUF)	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Off-balance sheet items
GOVT_ALL_0015_CT_AIRB_x0_Rx0_OFF	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Undrawn committed other credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Off-balance sheet items
GOVT_ALL_0016_CT_AIRB_x0_Rx0_OFF	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Undrawn uncommitted credit lines	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Off-balance sheet items
GOVT_ALL_0017_CT_AIRB_x0_Rx0_OFF	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Off-balance sheet items
GOVT_ALL_0018_CT_AIRB_x0_Rx0_OFF	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Issued short term letter of credit and other medium-risk off-balance sheet items	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Off-balance sheet items
GOVT_ALL_0019_CT_AIRB_x0_Rx0_OFF	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Issued warranties and indemnities, guarantees, irrevocable stand-by letter of credit and documentary credit	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Off-balance sheet items
GOVT_ALL_0020_CT_AIRB_x0_Rx0_OFF	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Full risk (100%)	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Off-balance sheet items
GOVT_ALL_0003_CT_AIRB_AT_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_AU_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_BE_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_BG_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_BR_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_CA_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_CH_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
GOVT_ALL_0003_CT_AIRB_CN_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_CY_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_CZ_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_DE_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_DK_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_EE_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_ES_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_FI_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_FR_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_GB_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_GR_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_HK_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_HR_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_HU_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_IE_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_IL_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_IT_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
GOVT_ALL_0003_CT_AIRB_JP_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_KR_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_LT_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_LU_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_LV_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_MT_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_NL_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_NO_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_PL_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_PT_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_RO_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_RU_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_SE_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_SG_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_SI_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_SK_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_TR_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
GOVT_ALL_0003_CT_AIRB_US_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x2_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_GOV_0003_CT_FIRB_x0_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	General governments	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_GOV_0003_CT_AIRB_x0_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	General governments	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_CIN_0003_CT_FIRB_x0_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_CIN_0003_CT_AIRB_x0_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0147_CT_FIRB_x0_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Credit derivatives	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0148_CT_FIRB_x0_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Credit derivatives	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0147_CT_AIRB_x0_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Credit derivatives	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0148_CT_AIRB_x0_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Credit derivatives	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0147_CT_FIRB_x0_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Credit derivatives	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0147_CT_AIRB_x0_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Credit derivatives	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0151_CT_FIRB_x0_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Guarantees	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0152_CT_FIRB_x0_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Guarantees	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0151_CT_AIRB_x0_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Guarantees	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0152_CT_AIRB_x0_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Guarantees	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0151_CT_FIRB_x0_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Guarantees	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
GOVT_ALL_0151_CT_AIRB_x0_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Guarantees	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0002_CT_AIRB_x0_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x0_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_NFC_0003_CT_AIRB_x0_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - Specialised lending	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_AT_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_AU_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_BE_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_BG_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_BR_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_CA_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_CH_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_CN_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_CY_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_CZ_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_DE_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_DK_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_EE_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
COSP_ALL_0003_CT_AIRB_ES_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_FI_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_FR_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_GB_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_GR_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_HK_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_HR_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_HU_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_IE_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_IL_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_IT_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_JP_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_KR_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_LT_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_LU_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_LV_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_MT_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
COSP_ALL_0003_CT_AIRB_NL_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_NO_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_PL_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_PT_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_RO_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_RU_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_SE_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_SG_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_SI_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_SK_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_TR_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_US_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x2_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_OFC_0003_CT_AIRB_x0_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - Specialised lending	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0002_CR_AIRB_x0_Rx0_ALL	Specialised lending	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CR_AIRB_x0_Rx0_ALL	Specialised lending	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0002_CC_AIRB_x0_Rx0_ALL	Specialised lending	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
COSP_ALL_0003_CC_AIRB_x0_Rx0_ALL	Specialised lending	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0083_CT_AIRB_x0_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0083_CR_AIRB_x0_Rx0_ALL	Specialised lending	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0083_CC_AIRB_x0_Rx0_ALL	Specialised lending	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0002_CT_FIRB_x0_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x0_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_NFC_0003_CT_FIRB_x0_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - Specialised lending	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_AT_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_AU_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_BE_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_BG_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_BR_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_CA_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_CH_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_CN_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_CY_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_CZ_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
COSP_ALL_0003_CT_FIRB_DE_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_DK_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_EE_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_ES_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_FI_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_FR_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_GB_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_GR_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_HK_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_HR_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_HU_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_IE_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_IL_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_IT_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_JP_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_KR_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_LT_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
COSP_ALL_0003_CT_FIRB_LU_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_LV_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_MT_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_NL_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_NO_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_PL_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_PT_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_RO_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_RU_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_SE_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_SG_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_SI_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_SK_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_TR_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_US_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x2_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_OFC_0003_CT_FIRB_x0_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - Specialised lending	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
COSP_ALL_0002_CR_FIRB_x0_Rx0_ALL	Specialised lending	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CR_FIRB_x0_Rx0_ALL	Specialised lending	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0002_CC_FIRB_x0_Rx0_ALL	Specialised lending	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CC_FIRB_x0_Rx0_ALL	Specialised lending	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0083_CT_FIRB_x0_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0083_CR_FIRB_x0_Rx0_ALL	Specialised lending	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0083_CC_FIRB_x0_Rx0_ALL	Specialised lending	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0002_CT_SLSC_x0_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_SLSC_x0_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_SLSC_AT_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	AT	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_SLSC_AU_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	AU	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_SLSC_BE_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	BE	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_SLSC_BG_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	BG	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_SLSC_BR_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	BR	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_SLSC_CA_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	CA	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_SLSC_CH_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	CH	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_SLSC_CN_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	CN	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
COSP_ALL_0003_CT_SLSC_CY_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	CY	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_SLSC_CZ_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	CZ	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_SLSC_DE_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	DE	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_SLSC_DK_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	DK	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_SLSC_EE_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	EE	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_SLSC_ES_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	ES	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_SLSC_FI_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	FI	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_SLSC_FR_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	FR	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_SLSC_GB_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	GB	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_SLSC_GR_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	GR	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_SLSC_HK_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	HK	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_SLSC_HR_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	HR	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_SLSC_HU_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	HU	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_SLSC_IE_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	IE	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_SLSC_IL_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	IL	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_SLSC_IT_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	IT	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_SLSC_JP_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	JP	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
COSP_ALL_0003_CT_SLSC_KR_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	KR	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_SLSC_LT_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	LT	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_SLSC_LU_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	LU	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_SLSC_LV_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	LV	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_SLSC_MT_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	MT	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_SLSC_NL_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	NL	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_SLSC_NO_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	NO	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_SLSC_PL_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	PL	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_SLSC_PT_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	PT	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_SLSC_RO_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	RO	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_SLSC_RU_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	RU	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_SLSC_SE_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	SE	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_SLSC_SG_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	SG	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_SLSC_SI_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	SI	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_SLSC_SK_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	SK	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_SLSC_TR_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	TR	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_SLSC_US_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	US	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
COSP_ALL_0003_CT_SLSC_x2_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	Other countries	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0002_CR_SLSC_x0_Rx0_ALL	Specialised lending	Credit risk and free deliveries	Specialised lending slotting criteria	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CR_SLSC_x0_Rx0_ALL	Specialised lending	Credit risk and free deliveries	Specialised lending slotting criteria	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0002_CC_SLSC_x0_Rx0_ALL	Specialised lending	Counterparty credit risk	Specialised lending slotting criteria	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CC_SLSC_x0_Rx0_ALL	Specialised lending	Counterparty credit risk	Specialised lending slotting criteria	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0083_CT_SLSC_x0_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0083_CR_SLSC_x0_Rx0_ALL	Specialised lending	Credit risk and free deliveries	Specialised lending slotting criteria	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0083_CC_SLSC_x0_Rx0_ALL	Specialised lending	Counterparty credit risk	Specialised lending slotting criteria	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_Rx0_OTH	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Other
GOVT_ALL_0003_CT_AIRB_x0_Rx0_OTH	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Other
INST_ALL_0003_CT_AIRB_x0_Rx0_OTH	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Other
INST_ALL_0003_CT_FIRB_x0_Rx0_OTH	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Other
LCOR_ALL_0040_CT_AIRB_x0_Rx0_OTH	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Other
LCOR_ALL_0040_CT_FIRB_x0_Rx0_OTH	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Other
COSP_ALL_0003_CT_AIRB_x0_Rx0_OTH	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Other
COSP_ALL_0003_CT_FIRB_x0_Rx0_OTH	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Other
COSP_ALL_0003_CT_SLSC_x0_Rx0_OTH	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Other

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
COSP_ALL_0003_CT_FIRB_x0_R01_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 1	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x0_R02_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 2	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x0_R03_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 3	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x0_R04_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 4	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x0_R05_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 5	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x0_R06_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 6	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x0_R07_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 7	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x0_R08_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 8	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x0_R09_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 9	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x0_R10_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 10	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x0_R11_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 11	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x0_R12_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 12	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x0_R13_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 13	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x0_R14_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 14	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x0_R15_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 15	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x0_R16_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 16	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x0_R17_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 17	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
COSP_ALL_0003_CT_FIRB_x0_R18_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 18	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x0_R19_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 19	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x0_R20_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 20	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x0_R21_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 21	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x0_R22_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 22	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x0_R23_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 23	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x0_R24_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 24	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x0_R25_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 25	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x0_R26_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 26	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x0_R27_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 27	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x0_R28_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 28	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x0_R29_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 29	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x0_R30_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 30	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x0_R31_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 31	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x0_R32_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 32	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x0_R33_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 33	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x0_R34_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 34	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
COSP_ALL_0003_CT_FIRB_x0_R35_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 35	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x0_R36_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 36	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x0_R37_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 37	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x0_R38_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 38	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x0_R39_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 39	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x0_R40_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 40	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x0_R41_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 41	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x0_R42_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 42	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x0_R43_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 43	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x0_R44_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 44	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x0_R45_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 45	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x0_R46_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 46	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x0_R47_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 47	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x0_R48_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 48	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x0_R49_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 49	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x0_R50_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 50	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x0_R51_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 51	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
COSP_ALL_0003_CT_FIRB_x0_R52_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 52	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x0_R53_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 53	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x0_R54_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 54	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x0_R55_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 55	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x0_R56_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 56	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x0_R57_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 57	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x0_R58_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 58	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x0_R59_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 59	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x0_R60_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 60	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x0_R61_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 61	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x0_R62_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 62	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x0_R63_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 63	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x0_R64_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 64	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x0_R65_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 65	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x0_R66_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 66	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x0_R67_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 67	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x0_R68_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 68	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
COSP_ALL_0003_CT_FIRB_x0_R69_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 69	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x0_R70_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 70	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x0_R71_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 71	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x0_R72_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 72	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x0_R73_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 73	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x0_R74_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 74	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x0_R75_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 75	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x0_R76_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 76	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x0_R77_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 77	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x0_R78_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 78	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x0_R79_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 79	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x0_R80_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 80	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x0_R81_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 81	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x0_R82_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 82	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x0_R83_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 83	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x0_R84_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 84	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x0_R85_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 85	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
COSP_ALL_0003_CT_FIRB_x0_R86_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 86	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x0_R87_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 87	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x0_R88_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 88	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x0_R89_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 89	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x0_R90_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 90	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x0_R91_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 91	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x0_R92_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 92	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x0_R93_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 93	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x0_R94_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 94	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x0_R95_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 95	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x0_R96_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 96	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x0_R97_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 97	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x0_R98_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 98	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_FIRB_x0_R99_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 99	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x0_R01_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 1	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x0_R02_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 2	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x0_R03_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 3	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
COSP_ALL_0003_CT_AIRB_x0_R04_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 4	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x0_R05_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 5	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x0_R06_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 6	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x0_R07_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 7	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x0_R08_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 8	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x0_R09_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 9	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x0_R10_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 10	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x0_R11_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 11	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x0_R12_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 12	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x0_R13_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 13	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x0_R14_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 14	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x0_R15_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 15	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x0_R16_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 16	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x0_R17_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 17	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x0_R18_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 18	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x0_R19_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 19	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x0_R20_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 20	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
COSP_ALL_0003_CT_AIRB_x0_R21_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 21	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x0_R22_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 22	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x0_R23_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 23	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x0_R24_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 24	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x0_R25_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 25	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x0_R26_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 26	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x0_R27_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 27	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x0_R28_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 28	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x0_R29_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 29	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x0_R30_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 30	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x0_R31_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 31	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x0_R32_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 32	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x0_R33_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 33	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x0_R34_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 34	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x0_R35_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 35	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x0_R36_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 36	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x0_R37_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 37	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
COSP_ALL_0003_CT_AIRB_x0_R38_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 38	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x0_R39_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 39	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x0_R40_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 40	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x0_R41_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 41	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x0_R42_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 42	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x0_R43_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 43	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x0_R44_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 44	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x0_R45_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 45	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x0_R46_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 46	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x0_R47_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 47	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x0_R48_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 48	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x0_R49_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 49	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x0_R50_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 50	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x0_R51_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 51	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x0_R52_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 52	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x0_R53_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 53	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x0_R54_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 54	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
COSP_ALL_0003_CT_AIRB_x0_R55_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 55	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x0_R56_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 56	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x0_R57_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 57	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x0_R58_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 58	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x0_R59_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 59	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x0_R60_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 60	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x0_R61_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 61	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x0_R62_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 62	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x0_R63_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 63	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x0_R64_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 64	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x0_R65_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 65	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x0_R66_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 66	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x0_R67_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 67	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x0_R68_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 68	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x0_R69_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 69	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x0_R70_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 70	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x0_R71_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 71	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
COSP_ALL_0003_CT_AIRB_x0_R72_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 72	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x0_R73_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 73	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x0_R74_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 74	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x0_R75_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 75	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x0_R76_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 76	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x0_R77_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 77	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x0_R78_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 78	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x0_R79_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 79	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x0_R80_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 80	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x0_R81_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 81	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x0_R82_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 82	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x0_R83_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 83	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x0_R84_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 84	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x0_R85_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 85	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x0_R86_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 86	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x0_R87_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 87	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x0_R88_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 88	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
COSP_ALL_0003_CT_AIRB_x0_R89_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 89	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x0_R90_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 90	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x0_R91_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 91	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x0_R92_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 92	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x0_R93_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 93	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x0_R94_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 94	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x0_R95_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 95	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x0_R96_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 96	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x0_R97_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 97	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x0_R98_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 98	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0003_CT_AIRB_x0_R99_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 99	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0214_CT_FIRB_x0_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Specialised lending exposures - Project finance	Not applicable	Not applicable	Not applicable
COSP_ALL_0214_CT_AIRB_x0_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Specialised lending exposures - Project finance	Not applicable	Not applicable	Not applicable
COSP_ALL_0214_CT_SLSC_x0_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Specialised lending exposures - Project finance	Not applicable	Not applicable	Not applicable
COSP_ALL_0217_CT_FIRB_x0_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Specialised lending exposures - Income-producing real estate and high-volatility commercial real estate	Not applicable	Not applicable	Not applicable
COSP_ALL_0217_CT_AIRB_x0_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Specialised lending exposures - Income-producing real estate and high-volatility commercial real estate	Not applicable	Not applicable	Not applicable
COSP_ALL_0217_CT_SLSC_x0_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Specialised lending exposures - Income-producing real estate and high-volatility commercial real estate	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
COSP_ALL_0215_CT_FIRB_x0_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Specialised lending exposures - Object finance	Not applicable	Not applicable	Not applicable
COSP_ALL_0215_CT_AIRB_x0_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Specialised lending exposures - Object finance	Not applicable	Not applicable	Not applicable
COSP_ALL_0215_CT_SLSC_x0_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Specialised lending exposures - Object finance	Not applicable	Not applicable	Not applicable
COSP_ALL_0216_CT_FIRB_x0_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Specialised lending exposures - commodities finance	Not applicable	Not applicable	Not applicable
COSP_ALL_0216_CT_AIRB_x0_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Specialised lending exposures - commodities finance	Not applicable	Not applicable	Not applicable
COSP_ALL_0216_CT_SLSC_x0_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Specialised lending exposures - commodities finance	Not applicable	Not applicable	Not applicable
COSP_ALL_0012_CT_FIRB_x0_Rx0_OFF	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Undrawn committed revolving credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Off-balance sheet items
COSP_ALL_0013_CT_FIRB_x0_Rx0_OFF	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Undrawn committed term credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Off-balance sheet items
COSP_ALL_0014_CT_FIRB_x0_Rx0_OFF	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Note issuance facility (NIF) and revolving underwriting facility (RUF)	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Off-balance sheet items
COSP_ALL_0015_CT_FIRB_x0_Rx0_OFF	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Undrawn committed other credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Off-balance sheet items
COSP_ALL_0016_CT_FIRB_x0_Rx0_OFF	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Undrawn uncommitted credit lines	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Off-balance sheet items
COSP_ALL_0017_CT_FIRB_x0_Rx0_OFF	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Off-balance sheet items
COSP_ALL_0018_CT_FIRB_x0_Rx0_OFF	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Issued short term letter of credit and other medium-risk off-balance sheet items	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Off-balance sheet items
COSP_ALL_0019_CT_FIRB_x0_Rx0_OFF	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Issued warranties and indemnities, guarantees, irrevocable stand-by letter of credit and documentary credit	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Off-balance sheet items
COSP_ALL_0020_CT_FIRB_x0_Rx0_OFF	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Full risk (100%)	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Off-balance sheet items
COSP_ALL_0012_CT_AIRB_x0_Rx0_OFF	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Undrawn committed revolving credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Off-balance sheet items
COSP_ALL_0013_CT_AIRB_x0_Rx0_OFF	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Undrawn committed term credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Off-balance sheet items

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
COSP_ALL_0014_CT_AIRB_x0_Rx0_OFF	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Note issuance facility (NIF) and revolving underwriting facility (RUF)	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Off-balance sheet items
COSP_ALL_0015_CT_AIRB_x0_Rx0_OFF	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Undrawn committed other credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Off-balance sheet items
COSP_ALL_0016_CT_AIRB_x0_Rx0_OFF	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Undrawn uncommitted credit lines	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Off-balance sheet items
COSP_ALL_0017_CT_AIRB_x0_Rx0_OFF	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Off-balance sheet items
COSP_ALL_0018_CT_AIRB_x0_Rx0_OFF	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Issued short term letter of credit and other medium-risk off-balance sheet items	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Off-balance sheet items
COSP_ALL_0019_CT_AIRB_x0_Rx0_OFF	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Issued warranties and indemnities, guarantees, irrevocable stand-by letter of credit and documentary credit	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Off-balance sheet items
COSP_ALL_0020_CT_AIRB_x0_Rx0_OFF	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Full risk (100%)	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Off-balance sheet items
COSP_ALL_0012_CT_SLSC_x0_Rx0_OFF	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Undrawn committed revolving credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Off-balance sheet items
COSP_ALL_0013_CT_SLSC_x0_Rx0_OFF	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Undrawn committed term credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Off-balance sheet items
COSP_ALL_0014_CT_SLSC_x0_Rx0_OFF	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Note issuance facility (NIF) and revolving underwriting facility (RUF)	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Off-balance sheet items
COSP_ALL_0015_CT_SLSC_x0_Rx0_OFF	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Undrawn committed other credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Off-balance sheet items
COSP_ALL_0016_CT_SLSC_x0_Rx0_OFF	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Undrawn uncommitted credit lines	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Off-balance sheet items
COSP_ALL_0017_CT_SLSC_x0_Rx0_OFF	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Off-balance sheet items
COSP_ALL_0018_CT_SLSC_x0_Rx0_OFF	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Issued short term letter of credit and other medium-risk off-balance sheet items	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Off-balance sheet items
COSP_ALL_0019_CT_SLSC_x0_Rx0_OFF	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Issued warranties and indemnities, guarantees, irrevocable stand-by letter of credit and documentary credit	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Off-balance sheet items
COSP_ALL_0020_CT_SLSC_x0_Rx0_OFF	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Full risk (100%)	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Off-balance sheet items
COSP_ALL_0155_CT_FIRB_x0_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
COSP_ALL_0116_CT_FIRB_x0_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible financial collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0117_CT_FIRB_x0_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other eligible collateral: Receivables	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0118_CT_FIRB_x0_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other eligible collateral: Residential Real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0119_CT_FIRB_x0_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other eligible collateral: Commercial Real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0120_CT_FIRB_x0_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other eligible collateral: Physical collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0121_CT_FIRB_x0_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other funded credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0122_CT_FIRB_x0_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other unfunded credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0155_CT_AIRB_x0_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0116_CT_AIRB_x0_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible financial collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0117_CT_AIRB_x0_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other eligible collateral: Receivables	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0118_CT_AIRB_x0_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other eligible collateral: Residential Real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0119_CT_AIRB_x0_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other eligible collateral: Commercial Real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0120_CT_AIRB_x0_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other eligible collateral: Physical collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0121_CT_AIRB_x0_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other funded credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0122_CT_AIRB_x0_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other unfunded credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0147_CT_FIRB_x0_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Credit derivatives	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0147_CT_AIRB_x0_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Credit derivatives	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
COSP_ALL_0151_CT_FIRB_x0_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Guarantees	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0151_CT_AIRB_x0_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Guarantees	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0155_CT_SLSC_x0_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0116_CT_SLSC_x0_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible financial collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0117_CT_SLSC_x0_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other eligible collateral: Receivables	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0118_CT_SLSC_x0_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other eligible collateral: Residential Real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0119_CT_SLSC_x0_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other eligible collateral: Commercial Real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0120_CT_SLSC_x0_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other eligible collateral: Physical collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0121_CT_SLSC_x0_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other funded credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0122_CT_SLSC_x0_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other unfunded credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0147_CT_SLSC_x0_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Credit derivatives	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0151_CT_SLSC_x0_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Guarantees	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_HOU_0040_CT_FIRB_x0_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - Other	Household	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_HOU_0040_CT_AIRB_x0_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - Other	Household	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_HOU_0003_CT_FIRB_x0_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - Specialised lending	Household	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_HOU_0003_CT_AIRB_x0_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - Specialised lending	Household	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_NFC_0003_CT_SLSC_x0_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	Not applicable	Not applicable	Corporates - Specialised lending	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
COSP_OFC_0003_CT_SLSC_x0_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	Not applicable	Not applicable	Corporates - Specialised lending	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_HOU_0003_CT_SLSC_x0_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	Not applicable	Not applicable	Corporates - Specialised lending	Household	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0156_CT_FIRB_x0_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln. and <=EUR 500 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0157_CT_FIRB_x0_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln. and <=EUR 500 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0156_CT_AIRB_x0_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln. and <=EUR 500 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0157_CT_AIRB_x0_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln. and <=EUR 500 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0156_CR_FIRB_x0_Rx0_ALL	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln. and <=EUR 500 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0157_CR_FIRB_x0_Rx0_ALL	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln. and <=EUR 500 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0156_CR_AIRB_x0_Rx0_ALL	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln. and <=EUR 500 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0157_CR_AIRB_x0_Rx0_ALL	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln. and <=EUR 500 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0156_CC_FIRB_x0_Rx0_ALL	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln. and <=EUR 500 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0157_CC_FIRB_x0_Rx0_ALL	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln. and <=EUR 500 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0156_CC_AIRB_x0_Rx0_ALL	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln. and <=EUR 500 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0157_CC_AIRB_x0_Rx0_ALL	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln. and <=EUR 500 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0158_CT_AIRB_x0_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln. and <=EUR 500 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0158_CT_FIRB_x0_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln. and <=EUR 500 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0158_CR_AIRB_x0_Rx0_ALL	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln. and <=EUR 500 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
LCOR_ALL_0158_CR_FIRB_x0_Rx0_ALL	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln. and <=EUR 500 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0158_CC_AIRB_x0_Rx0_ALL	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln. and <=EUR 500 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0158_CC_FIRB_x0_Rx0_ALL	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln. and <=EUR 500 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0159_CT_FIRB_x0_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 500 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0160_CT_FIRB_x0_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 500 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0159_CT_AIRB_x0_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 500 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0160_CT_AIRB_x0_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 500 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0161_CT_AIRB_x0_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 500 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0161_CT_FIRB_x0_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 500 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0159_CR_FIRB_x0_Rx0_ALL	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 500 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0160_CR_FIRB_x0_Rx0_ALL	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 500 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0159_CR_AIRB_x0_Rx0_ALL	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 500 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0160_CR_AIRB_x0_Rx0_ALL	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 500 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0161_CR_AIRB_x0_Rx0_ALL	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 500 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0161_CR_FIRB_x0_Rx0_ALL	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 500 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0159_CC_FIRB_x0_Rx0_ALL	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 500 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0160_CC_FIRB_x0_Rx0_ALL	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 500 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
LCOR_ALL_0159_CC_AIRB_x0_Rx0_ALL	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 500 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0160_CC_AIRB_x0_Rx0_ALL	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 500 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0161_CC_AIRB_x0_Rx0_ALL	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 500 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0161_CC_FIRB_x0_Rx0_ALL	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 500 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0218_CT_FIRB_x0_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Eligible covered bonds	Not applicable	Not applicable	Not applicable
INST_ALL_0218_CT_AIRB_x0_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Eligible covered bonds	Not applicable	Not applicable	Not applicable
INST_ALL_0219_CT_FIRB_x0_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Other than eligible covered bonds	Not applicable	Not applicable	Not applicable
INST_ALL_0219_CT_AIRB_x0_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Other than eligible covered bonds	Not applicable	Not applicable	Not applicable
INST_GOV_0043_CT_FIRB_x0_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	General governments	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_GOV_0043_CT_AIRB_x0_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	General governments	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_GOV_0043_CT_FIRB_x0_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	General governments	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_GOV_0043_CT_AIRB_x0_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	General governments	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_GOV_0046_CT_FIRB_x0_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	General governments	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_GOV_0046_CT_AIRB_x0_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	General governments	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_GOV_0046_CT_FIRB_x0_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	General governments	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_GOV_0046_CT_AIRB_x0_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	General governments	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_Rx0_ONX	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	On-balance sheet items

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
GOVT_ALL_0003_CT_AIRB_x0_Rx0_ONX	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	On-balance sheet items
INST_ALL_0003_CT_AIRB_x0_Rx0_ONX	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	On-balance sheet items
INST_ALL_0003_CT_FIRB_x0_Rx0_ONX	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	On-balance sheet items
LCOR_ALL_0040_CT_AIRB_x0_Rx0_ONX	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	On-balance sheet items
LCOR_ALL_0040_CT_FIRB_x0_Rx0_ONX	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	On-balance sheet items
COSP_ALL_0003_CT_AIRB_x0_Rx0_ONX	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	On-balance sheet items
COSP_ALL_0003_CT_FIRB_x0_Rx0_ONX	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	On-balance sheet items
COSP_ALL_0003_CT_SLSC_x0_Rx0_ONX	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	On-balance sheet items
GOVT_ALL_0003_CT_FIRB_x0_Rx0_OFF	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Off-balance sheet items
GOVT_ALL_0003_CT_AIRB_x0_Rx0_OFF	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Off-balance sheet items
INST_ALL_0003_CT_AIRB_x0_Rx0_OFF	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Off-balance sheet items
INST_ALL_0003_CT_FIRB_x0_Rx0_OFF	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Off-balance sheet items
LCOR_ALL_0040_CT_AIRB_x0_Rx0_OFF	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Off-balance sheet items
LCOR_ALL_0040_CT_FIRB_x0_Rx0_OFF	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Off-balance sheet items
COSP_ALL_0003_CT_AIRB_x0_Rx0_OFF	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Off-balance sheet items
COSP_ALL_0003_CT_FIRB_x0_Rx0_OFF	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Off-balance sheet items
COSP_ALL_0003_CT_SLSC_x0_Rx0_OFF	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Off-balance sheet items

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
COSP_ALL_0162_CT_FIRB_x0_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0162_CT_AIRB_x0_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0162_CT_SLSC_x0_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	Not applicable	Not applicable	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0162_CT_FIRB_x0_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0163_CT_FIRB_x0_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0162_CT_AIRB_x0_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_ALL_0163_CT_AIRB_x0_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - Other	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0162_CT_FIRB_x0_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0162_CT_AIRB_x0_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_ALL_0214_CT_SLSC_x0_R01_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	Not applicable	Rating 1	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Specialised lending exposures - Project finance	Not applicable	Not applicable	Not applicable
COSP_ALL_0217_CT_SLSC_x0_R01_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	Not applicable	Rating 1	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Specialised lending exposures - Income-producing real estate and high-volatility commercial real estate	Not applicable	Not applicable	Not applicable
COSP_ALL_0215_CT_SLSC_x0_R01_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	Not applicable	Rating 1	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Specialised lending exposures - Object finance	Not applicable	Not applicable	Not applicable
COSP_ALL_0216_CT_SLSC_x0_R01_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	Not applicable	Rating 1	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Specialised lending exposures - commodities finance	Not applicable	Not applicable	Not applicable
COSP_ALL_0214_CT_SLSC_x0_R02_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	Not applicable	Rating 2	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Specialised lending exposures - Project finance	Not applicable	Not applicable	Not applicable
COSP_ALL_0217_CT_SLSC_x0_R02_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	Not applicable	Rating 2	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Specialised lending exposures - Income-producing real estate and high-volatility commercial real estate	Not applicable	Not applicable	Not applicable
COSP_ALL_0215_CT_SLSC_x0_R02_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	Not applicable	Rating 2	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Specialised lending exposures - Object finance	Not applicable	Not applicable	Not applicable
COSP_ALL_0216_CT_SLSC_x0_R02_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	Not applicable	Rating 2	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Specialised lending exposures - commodities finance	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
COSP_ALL_0214_CT_SLSC_x0_R03_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	Not applicable	Rating 3	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Specialised lending exposures - Project finance	Not applicable	Not applicable	Not applicable
COSP_ALL_0217_CT_SLSC_x0_R03_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	Not applicable	Rating 3	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Specialised lending exposures - Income-producing real estate and high-volatility commercial real estate	Not applicable	Not applicable	Not applicable
COSP_ALL_0215_CT_SLSC_x0_R03_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	Not applicable	Rating 3	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Specialised lending exposures - Object finance	Not applicable	Not applicable	Not applicable
COSP_ALL_0216_CT_SLSC_x0_R03_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	Not applicable	Rating 3	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Specialised lending exposures - commodities finance	Not applicable	Not applicable	Not applicable
COSP_ALL_0214_CT_SLSC_x0_R04_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	Not applicable	Rating 4	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Specialised lending exposures - Project finance	Not applicable	Not applicable	Not applicable
COSP_ALL_0217_CT_SLSC_x0_R04_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	Not applicable	Rating 4	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Specialised lending exposures - Income-producing real estate and high-volatility commercial real estate	Not applicable	Not applicable	Not applicable
COSP_ALL_0215_CT_SLSC_x0_R04_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	Not applicable	Rating 4	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Specialised lending exposures - Object finance	Not applicable	Not applicable	Not applicable
COSP_ALL_0216_CT_SLSC_x0_R04_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	Not applicable	Rating 4	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Specialised lending exposures - commodities finance	Not applicable	Not applicable	Not applicable
COSP_ALL_0214_CT_SLSC_x0_R05_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	Not applicable	Rating 5	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Specialised lending exposures - Project finance	Not applicable	Not applicable	Not applicable
COSP_ALL_0217_CT_SLSC_x0_R05_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	Not applicable	Rating 5	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Specialised lending exposures - Income-producing real estate and high-volatility commercial real estate	Not applicable	Not applicable	Not applicable
COSP_ALL_0215_CT_SLSC_x0_R05_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	Not applicable	Rating 5	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Specialised lending exposures - Object finance	Not applicable	Not applicable	Not applicable
COSP_ALL_0216_CT_SLSC_x0_R05_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	Not applicable	Rating 5	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Specialised lending exposures - commodities finance	Not applicable	Not applicable	Not applicable
COSP_ALL_0214_CT_SLSC_x0_R06_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	Not applicable	Rating 6	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Specialised lending exposures - Project finance	Not applicable	Not applicable	Not applicable
COSP_ALL_0217_CT_SLSC_x0_R06_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	Not applicable	Rating 6	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Specialised lending exposures - Income-producing real estate and high-volatility commercial real estate	Not applicable	Not applicable	Not applicable
COSP_ALL_0215_CT_SLSC_x0_R06_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	Not applicable	Rating 6	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Specialised lending exposures - Object finance	Not applicable	Not applicable	Not applicable
COSP_ALL_0216_CT_SLSC_x0_R06_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	Not applicable	Rating 6	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Specialised lending exposures - commodities finance	Not applicable	Not applicable	Not applicable
COSP_ALL_0214_CT_SLSC_x0_R07_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	Not applicable	Rating 7	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Specialised lending exposures - Project finance	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
COSP_ALL_0217_CT_SLSC_x0_R07_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	Not applicable	Rating 7	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Specialised lending exposures - Income-producing real estate and high-volatility commercial real estate	Not applicable	Not applicable	Not applicable
COSP_ALL_0215_CT_SLSC_x0_R07_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	Not applicable	Rating 7	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Specialised lending exposures - Object finance	Not applicable	Not applicable	Not applicable
COSP_ALL_0216_CT_SLSC_x0_R07_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	Not applicable	Rating 7	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Specialised lending exposures - commodities finance	Not applicable	Not applicable	Not applicable
COSP_ALL_0214_CT_SLSC_x0_R08_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	Not applicable	Rating 8	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Specialised lending exposures - Project finance	Not applicable	Not applicable	Not applicable
COSP_ALL_0217_CT_SLSC_x0_R08_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	Not applicable	Rating 8	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Specialised lending exposures - Income-producing real estate and high-volatility commercial real estate	Not applicable	Not applicable	Not applicable
COSP_ALL_0215_CT_SLSC_x0_R08_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	Not applicable	Rating 8	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Specialised lending exposures - Object finance	Not applicable	Not applicable	Not applicable
COSP_ALL_0216_CT_SLSC_x0_R08_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	Not applicable	Rating 8	Corporates - Specialised lending	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Specialised lending exposures - commodities finance	Not applicable	Not applicable	Not applicable
GOVT_NFC_0220_CT_FIRB_x0_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_NFC_0220_CT_AIRB_x0_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_OFC_0221_CT_FIRB_x0_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_OFC_0221_CT_AIRB_x0_Rx0_ALL	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_NFC_0222_CT_FIRB_x0_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_NFC_0222_CT_AIRB_x0_Rx0_ALL	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_GOV_0223_CT_FIRB_x0_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - Specialised lending	General governments	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_GOV_0223_CT_AIRB_x0_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - Specialised lending	General governments	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_CIN_0224_CT_FIRB_x0_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - Specialised lending	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_CIN_0224_CT_AIRB_x0_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - Specialised lending	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure	Indexed Loan to value range	Balance sheet recognition
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190
LCOR_GOV_0225_CT_FIRB_x0_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - Other	General governments	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_GOV_0225_CT_AIRB_x0_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - Other	General governments	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_CIN_0226_CT_FIRB_x0_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - Other	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LCOR_CIN_0226_CT_AIRB_x0_Rx0_ALL	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - Other	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
COSP_GOV_0223_CT_SLSC_x0_Rx0_ALL	Specialised lending	Credit risk, Counterparty credit risk and free deliveries	Specialised lending slotting criteria	Not applicable	Not applicable	Corporates	Sector of counterparty	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

C 103.00 - **Definition of High Default Portfolios**

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0085_CT_AIRB_x0_Rx0_ALL	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_FR_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_PL_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_AIRB_x0_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_AIRB_x0_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0164_CT_AIRB_x0_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Nace 1	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CT_AIRB_x0_Rx0_ALL	Mortgages non SME Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_Rx0_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_Rx0_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_AU_Rx0_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_Rx0_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_Rx0_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_Rx0_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_Rx0_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_Rx0_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_Rx0_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_Rx0_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_Rx0_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_Rx0_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_Rx0_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_Rx0_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_Rx0_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_Rx0_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_Rx0_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_Rx0_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_Rx0_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_HK_Rx0_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HR_Rx0_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_Rx0_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_Rx0_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_Rx0_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_Rx0_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_Rx0_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_Rx0_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_Rx0_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_Rx0_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_Rx0_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_Rx0_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_Rx0_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_Rx0_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_Rx0_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_Rx0_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_Rx0_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_RU_Rx0_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_Rx0_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_Rx0_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_Rx0_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_Rx0_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_Rx0_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_US_Rx0_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_Rx0_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CT_AIRB_x0_Rx0_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CT_AIRB_x0_Rx0_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0099_CT_AIRB_x0_Rx0_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Bucket 1	Not applicable	Not applicable
MORT_ALL_0100_CT_AIRB_x0_Rx0_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	bucket 2	Not applicable	Not applicable
MORT_ALL_0101_CT_AIRB_x0_Rx0_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	bucket 3	Not applicable	Not applicable
MORT_ALL_0102_CT_AIRB_x0_Rx0_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	bucket 4	Not applicable	Not applicable
MORT_ALL_0103_CT_AIRB_x0_Rx0_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	bucket 5	Not applicable	Not applicable
MORT_ALL_0104_CT_AIRB_x0_Rx0_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	bucket 6	Not applicable	Not applicable
MORT_ALL_0165_CT_AIRB_x0_Rx0_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	bucket 7	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0105_CT_AIRB_x0_Rx0_ALL	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_FR_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_PL_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_AIRB_x0_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_AIRB_x0_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0166_CT_AIRB_x0_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Nace 1	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0105_CT_AIRB_x0_Rx0_ALL	Other retail SME Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - SME - Other	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_AU_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_HK_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_RU_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0108_CT_AIRB_x0_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0107_CT_AIRB_x0_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_FIRB_x0_Rx0_ALL	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_CA_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_IL_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_SK_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_FIRB_x0_Rx0_ALL	CORP Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_FIRB_x0_Rx0_ALL	CORP Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0164_CT_FIRB_x0_Rx0_ALL	CORP Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Nace 1	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_FIRB_x0_Rx0_ALL	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_CY_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_KR_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_x2_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_FIRB_x0_Rx0_ALL	SMEC Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_FIRB_x0_Rx0_ALL	SMEC Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0166_CT_FIRB_x0_Rx0_ALL	SMEC Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Nace 1	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_AIRB_x0_Rx0_ALL	CORP	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CT_AIRB_x0_Rx0_ALL	Mortgages non SME	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_AIRB_x0_Rx0_ALL	SMEC	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0115_CT_AIRB_x0_Rx0_ALL	Other retail SME	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - SME - Other	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_FIRB_x0_Rx0_ALL	CORP	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_FIRB_x0_Rx0_ALL	SMEC	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_Rx0_ONX	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	On-balance sheet items	Not applicable
MORT_ALL_0094_CT_AIRB_x0_Rx0_ONX	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	On-balance sheet items	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_Rx0_ONX	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	On-balance sheet items	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_Rx0_ONX	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	On-balance sheet items	Not applicable
CORP_ALL_0086_CT_FIRB_x0_Rx0_ONX	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	On-balance sheet items	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_Rx0_ONX	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	On-balance sheet items	Not applicable
CORP_ALL_0086_CT_AIRB_x0_Rx0_OFF	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Off-balance sheet items	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_x0_Rx0_OFF	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Off-balance sheet items	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_Rx0_OFF	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Off-balance sheet items	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_Rx0_OFF	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Off-balance sheet items	Not applicable
CORP_ALL_0086_CT_FIRB_x0_Rx0_OFF	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Off-balance sheet items	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_Rx0_OFF	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Off-balance sheet items	Not applicable
CORP_ALL_0086_CT_AIRB_x0_Rx0_OTH	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Other	Not applicable
MORT_ALL_0094_CT_AIRB_x0_Rx0_OTH	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Other	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_Rx0_OTH	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Other	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_Rx0_OTH	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Other	Not applicable
CORP_ALL_0086_CT_FIRB_x0_Rx0_OTH	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Other	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_Rx0_OTH	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Other	Not applicable
CORP_ALL_0166_CT_AIRB_x0_Rx0_ALL	CORP Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Nace 2	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0167_CT_AIRB_x0_Rx0_ALL	SMEC Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Nace 2	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0166_CT_FIRB_x0_Rx0_ALL	CORP Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Nace 2	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0167_CT_FIRB_x0_Rx0_ALL	SMEC Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Nace 2	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0168_CT_AIRB_x0_Rx0_ALL	CORP Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Nace 3	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0169_CT_AIRB_x0_Rx0_ALL	SMEC Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Nace 3	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0168_CT_FIRB_x0_Rx0_ALL	CORP Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Nace 3	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0169_CT_FIRB_x0_Rx0_ALL	SMEC Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Nace 3	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0170_CT_AIRB_x0_Rx0_ALL	CORP Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Nace 4	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0171_CT_AIRB_x0_Rx0_ALL	SMEC Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Nace 4	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0170_CT_FIRB_x0_Rx0_ALL	CORP Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Nace 4	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0171_CT_FIRB_x0_Rx0_ALL	SMEC Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Nace 4	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0172_CT_AIRB_x0_Rx0_ALL	CORP Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Nace 5	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0173_CT_AIRB_x0_Rx0_ALL	SMEC Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Nace 5	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0172_CT_FIRB_x0_Rx0_ALL	CORP Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Nace 5	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0173_CT_FIRB_x0_Rx0_ALL	SMEC Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Nace 5	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0174_CT_AIRB_x0_Rx0_ALL	CORP Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Nace 6	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0175_CT_AIRB_x0_Rx0_ALL	SMEC Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Nace 6	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0174_CT_FIRB_x0_Rx0_ALL	CORP Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Nace 6	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0175_CT_FIRB_x0_Rx0_ALL	SMEC Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Nace 6	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0176_CT_AIRB_x0_Rx0_ALL	CORP Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Nace 7	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0177_CT_AIRB_x0_Rx0_ALL	SMEC Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Nace 7	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0176_CT_FIRB_x0_Rx0_ALL	CORP Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Nace 7	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0177_CT_FIRB_x0_Rx0_ALL	SMEC Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Nace 7	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0178_CT_AIRB_x0_Rx0_ALL	CORP Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible financial collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0179_CT_AIRB_x0_Rx0_ALL	CORP Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other eligible collateral: Receivables	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0180_CT_AIRB_x0_Rx0_ALL	CORP Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other eligible collateral: Residential Real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0181_CT_AIRB_x0_Rx0_ALL	CORP Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other eligible collateral: Commercial Real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0182_CT_AIRB_x0_Rx0_ALL	CORP Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other eligible collateral: Physical collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0183_CT_AIRB_x0_Rx0_ALL	CORP Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other funded credit protection	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0184_CT_AIRB_x0_Rx0_ALL	CORP Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other unfunded credit protection	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0185_CT_AIRB_x0_Rx0_ALL	CORP Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Credit derivatives	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0186_CT_AIRB_x0_Rx0_ALL	CORP Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Guarantees	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0178_CT_FIRB_x0_Rx0_ALL	CORP Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible financial collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0179_CT_FIRB_x0_Rx0_ALL	CORP Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other eligible collateral: Receivables	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0180_CT_FIRB_x0_Rx0_ALL	CORP Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other eligible collateral: Residential Real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0181_CT_FIRB_x0_Rx0_ALL	CORP Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other eligible collateral: Commercial Real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0182_CT_FIRB_x0_Rx0_ALL	CORP Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other eligible collateral: Physical collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0183_CT_FIRB_x0_Rx0_ALL	CORP Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other funded credit protection	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0184_CT_FIRB_x0_Rx0_ALL	CORP Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other unfunded credit protection	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0185_CT_FIRB_x0_Rx0_ALL	CORP Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Credit derivatives	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0186_CT_FIRB_x0_Rx0_ALL	CORP Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Guarantees	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0187_CT_AIRB_x0_Rx0_ALL	SMEC Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible financial collateral	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0188_CT_AIRB_x0_Rx0_ALL	SMEC Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other eligible collateral: Receivables	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0189_CT_AIRB_x0_Rx0_ALL	SMEC Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other eligible collateral: Residential Real estate	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0190_CT_AIRB_x0_Rx0_ALL	SMEC Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other eligible collateral: Commercial Real estate	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0191_CT_AIRB_x0_Rx0_ALL	SMEC Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other eligible collateral: Physical collateral	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0192_CT_AIRB_x0_Rx0_ALL	SMEC Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other funded credit protection	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0193_CT_AIRB_x0_Rx0_ALL	SMEC Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other unfunded credit protection	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0194_CT_AIRB_x0_Rx0_ALL	SMEC Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Credit derivatives	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0195_CT_AIRB_x0_Rx0_ALL	SMEC Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Guarantees	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0187_CT_FIRB_x0_Rx0_ALL	SMEC Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible financial collateral	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0188_CT_FIRB_x0_Rx0_ALL	SMEC Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other eligible collateral: Receivables	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0189_CT_FIRB_x0_Rx0_ALL	SMEC Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other eligible collateral: Residential Real estate	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0190_CT_FIRB_x0_Rx0_ALL	SMEC Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other eligible collateral: Commercial Real estate	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0191_CT_FIRB_x0_Rx0_ALL	SMEC Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other eligible collateral: Physical collateral	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0192_CT_FIRB_x0_Rx0_ALL	SMEC Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other funded credit protection	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0193_CT_FIRB_x0_Rx0_ALL	SMEC Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other unfunded credit protection	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0194_CT_FIRB_x0_Rx0_ALL	SMEC Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Credit derivatives	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0195_CT_FIRB_x0_Rx0_ALL	SMEC Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Guarantees	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0187_CT_AIRB_x0_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible financial collateral	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0188_CT_AIRB_x0_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other eligible collateral: Receivables	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0196_CT_AIRB_x0_Rx0_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible financial collateral	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0197_CT_AIRB_x0_Rx0_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other eligible collateral: Receivables	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0198_CT_AIRB_x0_Rx0_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other eligible collateral: Residential Real estate	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0199_CT_AIRB_x0_Rx0_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other eligible collateral: Commercial Real estate	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0200_CT_AIRB_x0_Rx0_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other eligible collateral: Physical collateral	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0201_CT_AIRB_x0_Rx0_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other funded credit protection	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0202_CT_AIRB_x0_Rx0_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other unfunded credit protection	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0203_CT_AIRB_x0_Rx0_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Credit derivatives	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0204_CT_AIRB_x0_Rx0_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Guarantees	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0191_CT_AIRB_x0_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other eligible collateral: Physical collateral	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0192_CT_AIRB_x0_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other funded credit protection	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0193_CT_AIRB_x0_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other unfunded credit protection	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0194_CT_AIRB_x0_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Credit derivatives	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0195_CT_AIRB_x0_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Guarantees	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0205_CT_AIRB_x0_Rx0_ALL	CORP Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Nace 8	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0206_CT_AIRB_x0_Rx0_ALL	SMEC Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Nace 8	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0205_CT_FIRB_x0_Rx0_ALL	CORP Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Nace 8	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0206_CT_FIRB_x0_Rx0_ALL	SMEC Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Nace 8	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0105_CT_AIRB_x0_Rx0_ALL	Mortgages SME Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_Rx0_ALL	Mortgages SME non Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AT_Rx0_ALL	Mortgages SME non Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AU_Rx0_ALL	Mortgages SME non Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BE_Rx0_ALL	Mortgages SME non Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BG_Rx0_ALL	Mortgages SME non Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_Rx0_ALL	Mortgages SME non Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CA_Rx0_ALL	Mortgages SME non Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CH_Rx0_ALL	Mortgages SME non Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_Rx0_ALL	Mortgages SME non Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CY_Rx0_ALL	Mortgages SME non Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_CZ_Rx0_ALL	Mortgages SME non Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DE_Rx0_ALL	Mortgages SME non Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DK_Rx0_ALL	Mortgages SME non Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_EE_Rx0_ALL	Mortgages SME non Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_ES_Rx0_ALL	Mortgages SME non Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_Rx0_ALL	Mortgages SME non Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FR_Rx0_ALL	Mortgages SME non Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GB_Rx0_ALL	Mortgages SME non Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GR_Rx0_ALL	Mortgages SME non Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HK_Rx0_ALL	Mortgages SME non Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HR_Rx0_ALL	Mortgages SME non Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HU_Rx0_ALL	Mortgages SME non Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_Rx0_ALL	Mortgages SME non Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IL_Rx0_ALL	Mortgages SME non Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IT_Rx0_ALL	Mortgages SME non Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_Rx0_ALL	Mortgages SME non Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_KR_Rx0_ALL	Mortgages SME non Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_LT_Rx0_ALL	Mortgages SME non Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LU_Rx0_ALL	Mortgages SME non Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LV_Rx0_ALL	Mortgages SME non Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_MT_Rx0_ALL	Mortgages SME non Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NL_Rx0_ALL	Mortgages SME non Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_Rx0_ALL	Mortgages SME non Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PL_Rx0_ALL	Mortgages SME non Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PT_Rx0_ALL	Mortgages SME non Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RO_Rx0_ALL	Mortgages SME non Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RU_Rx0_ALL	Mortgages SME non Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SE_Rx0_ALL	Mortgages SME non Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SG_Rx0_ALL	Mortgages SME non Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_Rx0_ALL	Mortgages SME non Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SK_Rx0_ALL	Mortgages SME non Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_TR_Rx0_ALL	Mortgages SME non Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_Rx0_ALL	Mortgages SME non Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x2_Rx0_ALL	Mortgages SME non Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0108_CT_AIRB_x0_Rx0_ALL	Mortgages SME non Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0107_CT_AIRB_x0_Rx0_ALL	Mortgages SME non Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0207_CT_AIRB_x0_Rx0_ALL	Mortgages SME non Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Bucket 1	Not applicable	Not applicable
RSMS_ALL_0208_CT_AIRB_x0_Rx0_ALL	Mortgages SME non Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	bucket 2	Not applicable	Not applicable
RSMS_ALL_0209_CT_AIRB_x0_Rx0_ALL	Mortgages SME non Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	bucket 3	Not applicable	Not applicable
RSMS_ALL_0210_CT_AIRB_x0_Rx0_ALL	Mortgages SME non Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	bucket 4	Not applicable	Not applicable
RSMS_ALL_0211_CT_AIRB_x0_Rx0_ALL	Mortgages SME non Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	bucket 5	Not applicable	Not applicable
RSMS_ALL_0212_CT_AIRB_x0_Rx0_ALL	Mortgages SME non Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	bucket 6	Not applicable	Not applicable
RSMS_ALL_0213_CT_AIRB_x0_Rx0_ALL	Mortgages SME non Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	bucket 7	Not applicable	Not applicable
RSMS_ALL_0115_CT_AIRB_x0_Rx0_ALL	Mortgages SME	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_Rx0_ONX	Mortgages SME non Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	On-balance sheet items	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_Rx0_OFF	Mortgages SME non Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Off-balance sheet items	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_Rx0_OTH	Mortgages SME non Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Other	Not applicable
RSMS_ALL_0187_CT_AIRB_x0_Rx0_ALL	Mortgages SME non Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible financial collateral	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0188_CT_AIRB_x0_Rx0_ALL	Mortgages SME non Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other eligible collateral: Receivables	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0189_CT_AIRB_x0_Rx0_ALL	Mortgages SME non Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other eligible collateral: Residential Real estate	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0190_CT_AIRB_x0_Rx0_ALL	Mortgages SME non Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other eligible collateral: Commercial Real estate	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0191_CT_AIRB_x0_Rx0_ALL	Mortgages SME non Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other eligible collateral: Physical collateral	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0192_CT_AIRB_x0_Rx0_ALL	Mortgages SME non Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other funded credit protection	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0193_CT_AIRB_x0_Rx0_ALL	Mortgages SME non Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other unfunded credit protection	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0194_CT_AIRB_x0_Rx0_ALL	Mortgages SME non Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Credit derivatives	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0195_CT_AIRB_x0_Rx0_ALL	Mortgages SME non Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Guarantees	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0093_CT_AIRB_x0_Rx0_ALL	Other retail non-SME Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - No SME - Other	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_Rx0_ALL	Other retail non-SME non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AT_Rx0_ALL	Other retail non-SME non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AU_Rx0_ALL	Other retail non-SME non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BE_Rx0_ALL	Other retail non-SME non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BG_Rx0_ALL	Other retail non-SME non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BR_Rx0_ALL	Other retail non-SME non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CA_Rx0_ALL	Other retail non-SME non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_Rx0_ALL	Other retail non-SME non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CN_Rx0_ALL	Other retail non-SME non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CY_Rx0_ALL	Other retail non-SME non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CZ_Rx0_ALL	Other retail non-SME non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_DE_Rx0_ALL	Other retail non-SME non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DK_Rx0_ALL	Other retail non-SME non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_EE_Rx0_ALL	Other retail non-SME non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_Rx0_ALL	Other retail non-SME non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FI_Rx0_ALL	Other retail non-SME non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FR_Rx0_ALL	Other retail non-SME non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_Rx0_ALL	Other retail non-SME non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GR_Rx0_ALL	Other retail non-SME non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HK_Rx0_ALL	Other retail non-SME non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HR_Rx0_ALL	Other retail non-SME non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HU_Rx0_ALL	Other retail non-SME non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IE_Rx0_ALL	Other retail non-SME non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IL_Rx0_ALL	Other retail non-SME non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_Rx0_ALL	Other retail non-SME non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_JP_Rx0_ALL	Other retail non-SME non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_KR_Rx0_ALL	Other retail non-SME non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LT_Rx0_ALL	Other retail non-SME non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_LU_Rx0_ALL	Other retail non-SME non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LV_Rx0_ALL	Other retail non-SME non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_MT_Rx0_ALL	Other retail non-SME non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_Rx0_ALL	Other retail non-SME non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NO_Rx0_ALL	Other retail non-SME non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PL_Rx0_ALL	Other retail non-SME non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_Rx0_ALL	Other retail non-SME non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RO_Rx0_ALL	Other retail non-SME non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RU_Rx0_ALL	Other retail non-SME non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SE_Rx0_ALL	Other retail non-SME non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SG_Rx0_ALL	Other retail non-SME non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SI_Rx0_ALL	Other retail non-SME non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SK_Rx0_ALL	Other retail non-SME non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_Rx0_ALL	Other retail non-SME non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_US_Rx0_ALL	Other retail non-SME non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x2_Rx0_ALL	Other retail non-SME non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0096_CT_AIRB_x0_Rx0_ALL	Other retail non-SME non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0095_CT_AIRB_x0_Rx0_ALL	Other retail non-SME non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0114_CT_AIRB_x0_Rx0_ALL	Other retail non-SME	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - No SME - Other	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_Rx0_ONX	Other retail non-SME non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	On-balance sheet items	Not applicable
RETO_ALL_0094_CT_AIRB_x0_Rx0_OFF	Other retail non-SME non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Off-balance sheet items	Not applicable
RETO_ALL_0094_CT_AIRB_x0_Rx0_OTH	Other retail non-SME non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Other	Not applicable
RETO_ALL_0196_CT_AIRB_x0_Rx0_ALL	Other retail non-SME non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible financial collateral	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0197_CT_AIRB_x0_Rx0_ALL	Other retail non-SME non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other eligible collateral: Receivables	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0200_CT_AIRB_x0_Rx0_ALL	Other retail non-SME non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other eligible collateral: Physical collateral	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0201_CT_AIRB_x0_Rx0_ALL	Other retail non-SME non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other funded credit protection	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0202_CT_AIRB_x0_Rx0_ALL	Other retail non-SME non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other unfunded credit protection	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0203_CT_AIRB_x0_Rx0_ALL	Other retail non-SME non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Credit derivatives	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0204_CT_AIRB_x0_Rx0_ALL	Other retail non-SME non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Guarantees	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0093_CT_AIRB_x0_Rx0_ALL	QRRE Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - Qualifying revolving	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_Rx0_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AT_Rx0_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AU_Rx0_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_Rx0_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_BG_Rx0_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BR_Rx0_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CA_Rx0_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CH_Rx0_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CN_Rx0_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CY_Rx0_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_Rx0_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DE_Rx0_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DK_Rx0_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_Rx0_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_ES_Rx0_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FI_Rx0_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FR_Rx0_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GB_Rx0_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GR_Rx0_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HK_Rx0_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_Rx0_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_HU_Rx0_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IE_Rx0_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IL_Rx0_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IT_Rx0_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_JP_Rx0_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_KR_Rx0_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_Rx0_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LU_Rx0_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LV_Rx0_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_Rx0_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NL_Rx0_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NO_Rx0_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PL_Rx0_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PT_Rx0_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RO_Rx0_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RU_Rx0_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_Rx0_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_SG_Rx0_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SI_Rx0_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SK_Rx0_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_TR_Rx0_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_US_Rx0_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x2_Rx0_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0096_CT_AIRB_x0_Rx0_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0095_CT_AIRB_x0_Rx0_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0114_CT_AIRB_x0_Rx0_ALL	QRRE	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - Qualifying revolving	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_Rx0_ONX	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	On-balance sheet items	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_Rx0_OFF	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Off-balance sheet items	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_Rx0_OTH	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Other	Not applicable
RQRR_ALL_0196_CT_AIRB_x0_Rx0_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible financial collateral	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0197_CT_AIRB_x0_Rx0_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other eligible collateral: Receivables	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0200_CT_AIRB_x0_Rx0_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other eligible collateral: Physical collateral	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0201_CT_AIRB_x0_Rx0_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other funded credit protection	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0202_CT_AIRB_x0_Rx0_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Other unfunded credit protection	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0203_CT_AIRB_x0_Rx0_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Credit derivatives	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0204_CT_AIRB_x0_Rx0_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Guarantees	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R01_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R01_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R01_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R01_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R01_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R01_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R01_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R01_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R01_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R01_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R01_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R01_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R01_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R01_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R01_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_FI_R01_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R01_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R01_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R01_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R01_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_R01_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R01_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R01_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R01_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R01_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R01_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R01_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R01_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R01_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R01_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R01_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R01_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_NO_R01_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R01_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R01_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R01_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R01_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R01_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R01_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R01_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R01_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R01_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_R01_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R01_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R02_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R02_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R02_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R02_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R02_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_BR_R02_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R02_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R02_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R02_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R02_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R02_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R02_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R02_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R02_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R02_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R02_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R02_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R02_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R02_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R02_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_R02_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R02_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_IE_R02_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R02_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R02_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R02_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R02_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R02_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R02_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R02_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R02_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R02_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R02_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R02_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R02_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R02_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R02_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R02_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R02_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_SI_R02_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R02_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R02_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_R02_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R02_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R03_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R03_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R03_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R03_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R03_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R03_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R03_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R03_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R03_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R03_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R03_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R03_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_DK_R03_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R03_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R03_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R03_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R03_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R03_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R03_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R03_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_R03_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R03_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R03_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R03_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R03_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R03_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R03_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R03_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R03_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_LV_R03_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R03_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R03_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R03_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R03_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R03_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R03_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R03_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R03_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R03_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R03_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R03_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R03_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_R03_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R03_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R04_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R04_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_AU_R04_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R04_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R04_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R04_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R04_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R04_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R04_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R04_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R04_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R04_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R04_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R04_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R04_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R04_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R04_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R04_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R04_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_HK_R04_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_R04_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R04_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R04_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R04_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R04_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R04_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R04_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R04_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R04_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R04_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R04_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R04_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R04_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R04_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R04_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R04_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_RU_R04_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R04_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R04_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R04_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R04_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R04_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_R04_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R04_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R05_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R05_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R05_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R05_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R05_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R05_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R05_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R05_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R05_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

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Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_CY_R05_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R05_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R05_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R05_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R05_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R05_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R05_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R05_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R05_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R05_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R05_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_R05_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R05_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R05_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R05_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R05_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R05_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_KR_R05_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R05_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R05_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R05_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R05_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R05_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R05_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R05_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R05_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R05_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R05_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R05_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R05_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R05_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R05_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R05_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_R05_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

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Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_x2_R05_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R06_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R06_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R06_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R06_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R06_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R06_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R06_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R06_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R06_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R06_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R06_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R06_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R06_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R06_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R06_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R06_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_FR_R06_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R06_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R06_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R06_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_R06_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R06_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R06_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R06_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R06_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R06_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R06_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R06_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R06_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R06_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R06_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R06_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R06_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_PL_R06_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R06_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R06_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R06_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R06_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R06_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R06_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R06_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R06_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_R06_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R06_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R07_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R07_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R07_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R07_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R07_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R07_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_CA_R07_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R07_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R07_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R07_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R07_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R07_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R07_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R07_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R07_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R07_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R07_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R07_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R07_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R07_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_R07_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R07_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R07_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_IL_R07_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R07_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R07_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R07_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R07_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R07_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R07_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R07_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R07_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R07_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R07_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R07_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R07_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R07_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R07_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R07_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R07_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_SK_R07_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R07_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_R07_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R07_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R08_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R08_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R08_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R08_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R08_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R08_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R08_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R08_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R08_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R08_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R08_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R08_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R08_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_EE_R08_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R08_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R08_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R08_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R08_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R08_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R08_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_R08_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R08_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R08_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R08_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R08_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R08_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R08_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R08_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R08_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R08_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_MT_R08_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R08_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R08_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R08_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R08_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R08_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R08_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R08_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R08_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R08_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R08_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R08_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_R08_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R08_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R09_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R09_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R09_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_BE_R09_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R09_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R09_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R09_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R09_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R09_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R09_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R09_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R09_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R09_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R09_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R09_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R09_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R09_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R09_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R09_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R09_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_HR_R09_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R09_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R09_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R09_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R09_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R09_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R09_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R09_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R09_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R09_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R09_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R09_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R09_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R09_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R09_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R09_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R09_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_SE_R09_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R09_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R09_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R09_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R09_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_R09_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R09_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R10_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R10_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R10_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R10_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R10_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R10_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R10_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R10_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R10_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R10_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_CZ_R10_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R10_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R10_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R10_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R10_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R10_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R10_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R10_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R10_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R10_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_R10_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R10_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R10_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R10_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R10_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R10_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R10_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_LT_R10_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R10_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R10_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R10_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R10_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R10_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R10_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R10_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R10_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R10_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R10_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R10_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R10_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R10_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R10_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_R10_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R10_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_x0_R11_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R11_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R11_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R11_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R11_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R11_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R11_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R11_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R11_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R11_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R11_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R11_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R11_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R11_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R11_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R11_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R11_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_GB_R11_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R11_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R11_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_R11_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R11_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R11_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R11_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R11_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R11_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R11_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R11_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R11_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R11_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R11_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R11_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R11_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R11_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_PT_R11_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R11_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R11_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R11_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R11_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R11_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R11_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R11_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_R11_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R11_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R12_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R12_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R12_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R12_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R12_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R12_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R12_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_CH_R12_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R12_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R12_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R12_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R12_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R12_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R12_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R12_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R12_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R12_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R12_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R12_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R12_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_R12_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R12_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R12_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R12_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_IT_R12_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R12_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R12_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R12_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R12_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R12_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R12_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R12_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R12_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R12_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R12_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R12_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R12_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R12_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R12_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R12_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R12_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_TR_R12_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_R12_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R12_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R13_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R13_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R13_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R13_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R13_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R13_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R13_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R13_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R13_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R13_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R13_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R13_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R13_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R13_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_ES_R13_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R13_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R13_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R13_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R13_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R13_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_R13_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R13_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R13_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R13_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R13_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R13_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R13_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R13_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R13_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R13_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R13_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_NL_R13_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R13_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R13_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R13_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R13_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R13_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R13_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R13_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R13_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R13_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R13_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_R13_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R13_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R14_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R14_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R14_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R14_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_BG_R14_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R14_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R14_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R14_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R14_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R14_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R14_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R14_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R14_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R14_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R14_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R14_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R14_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R14_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R14_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R14_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_R14_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_HU_R14_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R14_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R14_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R14_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R14_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R14_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R14_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R14_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R14_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R14_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R14_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R14_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R14_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R14_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R14_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R14_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R14_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_SG_R14_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R14_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R14_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R14_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_R14_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R14_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R15_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R15_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R15_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R15_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R15_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R15_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R15_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R15_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R15_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R15_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R15_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_DE_R15_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R15_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R15_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R15_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R15_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R15_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R15_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R15_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R15_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_R15_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R15_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R15_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R15_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R15_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R15_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R15_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R15_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_LU_R15_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R15_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R15_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R15_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R15_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R15_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R15_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R15_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R15_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R15_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R15_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R15_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R15_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R15_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_R15_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R15_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R16_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_AT_R16_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R16_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R16_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R16_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R16_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R16_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R16_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R16_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R16_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R16_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R16_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R16_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R16_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R16_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R16_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R16_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R16_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_GR_R16_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R16_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_R16_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R16_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R16_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R16_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R16_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R16_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R16_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R16_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R16_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R16_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R16_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R16_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R16_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R16_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R16_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_RO_R16_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R16_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R16_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R16_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R16_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R16_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R16_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_R16_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R16_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R17_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R17_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R17_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R17_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R17_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R17_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R17_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R17_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_CN_R17_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R17_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R17_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R17_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R17_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R17_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R17_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R17_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R17_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R17_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R17_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R17_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_R17_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R17_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R17_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R17_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R17_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_JP_R17_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R17_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R17_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R17_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R17_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R17_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R17_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R17_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R17_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R17_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R17_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R17_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R17_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R17_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R17_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R17_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R17_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_US_R17_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R17_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R18_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R18_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R18_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R18_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R18_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R18_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R18_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R18_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R18_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R18_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R18_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R18_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R18_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R18_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R18_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_FI_R18_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R18_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R18_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R18_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R18_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_R18_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R18_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R18_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R18_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R18_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R18_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R18_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R18_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R18_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R18_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R18_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R18_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_NO_R18_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R18_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R18_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R18_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R18_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R18_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R18_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R18_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R18_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R18_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_R18_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R18_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R19_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R19_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R19_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R19_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R19_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_BR_R19_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R19_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R19_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R19_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R19_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R19_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R19_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R19_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R19_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R19_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R19_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R19_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R19_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R19_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R19_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_R19_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R19_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_IE_R19_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R19_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R19_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R19_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R19_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R19_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R19_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R19_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R19_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R19_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R19_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R19_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R19_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R19_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R19_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R19_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R19_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_SI_R19_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R19_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R19_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_R19_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R19_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R20_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R20_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R20_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R20_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R20_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R20_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R20_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R20_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R20_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R20_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R20_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R20_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_DK_R20_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R20_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R20_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R20_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R20_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R20_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R20_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R20_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_R20_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R20_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R20_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R20_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R20_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R20_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R20_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R20_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R20_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_LV_R20_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R20_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R20_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R20_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R20_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R20_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R20_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R20_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R20_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R20_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R20_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R20_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R20_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_R20_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R20_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R21_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R21_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_AU_R21_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R21_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R21_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R21_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R21_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R21_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R21_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R21_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R21_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R21_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R21_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R21_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R21_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R21_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R21_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R21_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R21_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_HK_R21_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_R21_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R21_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R21_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R21_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R21_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R21_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R21_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R21_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R21_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R21_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R21_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R21_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R21_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R21_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R21_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R21_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_RU_R21_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R21_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R21_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R21_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R21_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R21_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_R21_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R21_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R22_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R22_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R22_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R22_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R22_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R22_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R22_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R22_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R22_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_CY_R22_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R22_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R22_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R22_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R22_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R22_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R22_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R22_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R22_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R22_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R22_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_R22_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R22_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R22_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R22_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R22_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R22_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_KR_R22_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R22_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R22_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R22_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R22_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R22_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R22_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R22_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R22_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R22_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R22_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R22_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R22_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R22_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R22_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R22_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_R22_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_x2_R22_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R23_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R23_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R23_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R23_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R23_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R23_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R23_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R23_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R23_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R23_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R23_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R23_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R23_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R23_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R23_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R23_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_FR_R23_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R23_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R23_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R23_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_R23_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R23_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R23_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R23_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R23_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R23_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R23_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R23_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R23_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R23_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R23_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R23_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R23_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_PL_R23_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R23_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R23_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R23_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R23_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R23_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R23_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R23_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R23_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_R23_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R23_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R24_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R24_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R24_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R24_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R24_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R24_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_CA_R24_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R24_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R24_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R24_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R24_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R24_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R24_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R24_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R24_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R24_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R24_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R24_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R24_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R24_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_R24_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R24_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R24_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_IL_R24_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R24_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R24_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R24_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R24_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R24_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R24_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R24_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R24_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R24_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R24_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R24_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R24_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R24_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R24_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R24_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R24_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_SK_R24_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R24_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_R24_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R24_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R25_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R25_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R25_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R25_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R25_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R25_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R25_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R25_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R25_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R25_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R25_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R25_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R25_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_EE_R25_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R25_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R25_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R25_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R25_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R25_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R25_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_R25_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R25_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R25_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R25_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R25_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R25_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R25_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R25_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R25_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R25_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_MT_R25_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R25_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R25_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R25_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R25_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R25_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R25_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R25_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R25_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R25_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R25_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R25_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_R25_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R25_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R26_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R26_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R26_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_BE_R26_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R26_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R26_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R26_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R26_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R26_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R26_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R26_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R26_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R26_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R26_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R26_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R26_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R26_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R26_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R26_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R26_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_HR_R26_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R26_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R26_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R26_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R26_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R26_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R26_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R26_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R26_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R26_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R26_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R26_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R26_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R26_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R26_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R26_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R26_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

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Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_SE_R26_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R26_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R26_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R26_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R26_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_R26_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R26_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R27_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R27_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R27_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R27_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R27_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R27_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R27_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R27_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R27_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R27_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_CZ_R27_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R27_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R27_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R27_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R27_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R27_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R27_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R27_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R27_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R27_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_R27_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R27_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R27_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R27_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R27_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R27_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R27_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_LT_R27_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R27_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R27_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R27_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R27_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R27_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R27_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R27_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R27_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R27_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R27_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R27_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R27_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R27_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R27_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_R27_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R27_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_x0_R28_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R28_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R28_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R28_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R28_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R28_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R28_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R28_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R28_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R28_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R28_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R28_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R28_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R28_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R28_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R28_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R28_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_GB_R28_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R28_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R28_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_R28_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R28_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R28_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R28_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R28_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R28_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R28_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R28_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R28_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R28_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R28_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R28_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R28_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R28_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_PT_R28_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R28_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R28_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R28_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R28_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R28_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R28_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R28_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_R28_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R28_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R29_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R29_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R29_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R29_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R29_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R29_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R29_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

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Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_CH_R29_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R29_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R29_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R29_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R29_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R29_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R29_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R29_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R29_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R29_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R29_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R29_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R29_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_R29_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R29_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R29_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R29_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_IT_R29_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R29_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R29_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R29_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R29_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R29_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R29_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R29_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R29_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R29_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R29_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R29_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R29_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R29_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R29_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R29_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R29_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

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Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_TR_R29_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_R29_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R29_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R30_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R30_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R30_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R30_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R30_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R30_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R30_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R30_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R30_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R30_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R30_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R30_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R30_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R30_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_ES_R30_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R30_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R30_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R30_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R30_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R30_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_R30_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R30_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R30_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R30_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R30_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R30_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R30_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R30_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R30_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R30_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R30_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_NL_R30_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R30_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R30_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R30_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R30_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R30_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R30_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R30_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R30_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R30_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R30_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_R30_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R30_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R31_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R31_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R31_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R31_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_BG_R31_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R31_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R31_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R31_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R31_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R31_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R31_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R31_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R31_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R31_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R31_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R31_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R31_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R31_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R31_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R31_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_R31_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_HU_R31_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R31_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R31_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R31_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R31_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R31_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R31_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R31_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R31_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R31_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R31_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R31_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R31_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R31_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R31_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R31_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R31_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_SG_R31_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R31_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R31_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R31_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_R31_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R31_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R32_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R32_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R32_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R32_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R32_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R32_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R32_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R32_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R32_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R32_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R32_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

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Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_DE_R32_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R32_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R32_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R32_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R32_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R32_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R32_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R32_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R32_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_R32_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R32_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R32_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R32_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R32_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R32_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R32_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R32_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_LU_R32_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R32_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R32_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R32_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R32_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R32_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R32_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R32_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R32_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R32_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R32_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R32_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R32_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R32_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_R32_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R32_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R33_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_AT_R33_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R33_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R33_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R33_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R33_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R33_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R33_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R33_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R33_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R33_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R33_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R33_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R33_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R33_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R33_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R33_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R33_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_GR_R33_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R33_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_R33_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R33_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R33_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R33_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R33_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R33_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R33_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R33_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R33_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R33_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R33_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R33_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R33_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R33_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R33_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_RO_R33_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R33_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R33_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R33_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R33_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R33_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R33_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_R33_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R33_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R34_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R34_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R34_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R34_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R34_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R34_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R34_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R34_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_CN_R34_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R34_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R34_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R34_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R34_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R34_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R34_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R34_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R34_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R34_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R34_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R34_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_R34_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R34_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R34_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R34_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R34_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_JP_R34_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R34_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R34_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R34_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R34_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R34_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R34_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R34_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R34_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R34_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R34_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R34_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R34_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R34_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R34_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R34_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R34_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_US_R34_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R34_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R35_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R35_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R35_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R35_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R35_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R35_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R35_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R35_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R35_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R35_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R35_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R35_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R35_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R35_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R35_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_FI_R35_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R35_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R35_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R35_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R35_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_R35_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R35_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R35_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R35_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R35_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R35_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R35_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R35_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R35_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R35_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R35_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R35_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_NO_R35_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R35_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R35_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R35_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R35_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R35_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R35_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R35_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R35_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R35_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_R35_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R35_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R36_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R36_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R36_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R36_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R36_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_BR_R36_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R36_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R36_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R36_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R36_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R36_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R36_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R36_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R36_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R36_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R36_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R36_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R36_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R36_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R36_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_R36_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R36_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_IE_R36_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R36_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R36_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R36_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R36_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R36_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R36_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R36_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R36_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R36_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R36_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R36_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R36_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R36_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R36_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R36_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R36_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_SI_R36_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R36_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R36_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_R36_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R36_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R37_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R37_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R37_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R37_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R37_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R37_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R37_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R37_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R37_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R37_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R37_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R37_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_DK_R37_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R37_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R37_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R37_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R37_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R37_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R37_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R37_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_R37_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R37_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R37_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R37_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R37_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R37_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R37_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R37_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R37_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_LV_R37_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R37_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R37_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R37_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R37_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R37_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R37_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R37_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R37_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R37_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R37_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R37_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R37_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_R37_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R37_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R38_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R38_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_AU_R38_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R38_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R38_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R38_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R38_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R38_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R38_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R38_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R38_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R38_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R38_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R38_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R38_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R38_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R38_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R38_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R38_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_HK_R38_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_R38_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R38_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R38_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R38_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R38_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R38_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R38_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R38_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R38_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R38_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R38_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R38_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R38_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R38_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R38_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R38_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_RU_R38_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R38_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R38_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R38_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R38_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R38_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_R38_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R38_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R39_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R39_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R39_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R39_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R39_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R39_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R39_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R39_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R39_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_CY_R39_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R39_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R39_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R39_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R39_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R39_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R39_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R39_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R39_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R39_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R39_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_R39_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R39_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R39_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R39_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R39_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R39_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_KR_R39_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R39_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R39_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R39_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R39_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R39_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R39_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R39_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R39_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R39_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R39_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R39_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R39_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R39_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R39_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R39_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_R39_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

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Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_x2_R39_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R40_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R40_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R40_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R40_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R40_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R40_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R40_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R40_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R40_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R40_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R40_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R40_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R40_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R40_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R40_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R40_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_FR_R40_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R40_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R40_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R40_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_R40_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R40_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R40_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R40_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R40_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R40_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R40_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R40_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R40_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R40_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R40_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R40_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R40_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_PL_R40_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R40_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R40_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R40_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R40_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R40_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R40_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R40_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R40_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_R40_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R40_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R41_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R41_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R41_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R41_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R41_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R41_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_CA_R41_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R41_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R41_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R41_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R41_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R41_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R41_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R41_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R41_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R41_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R41_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R41_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R41_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R41_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_R41_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R41_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R41_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_IL_R41_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R41_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R41_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R41_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R41_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R41_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R41_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R41_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R41_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R41_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R41_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R41_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R41_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R41_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R41_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R41_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R41_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_SK_R41_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R41_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_R41_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R41_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R42_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R42_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R42_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R42_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R42_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R42_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R42_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R42_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R42_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R42_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R42_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R42_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R42_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_EE_R42_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R42_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R42_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R42_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R42_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R42_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R42_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_R42_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R42_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R42_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R42_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R42_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R42_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R42_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R42_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R42_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R42_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_MT_R42_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R42_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R42_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R42_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R42_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R42_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R42_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R42_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R42_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R42_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R42_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R42_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_R42_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R42_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R43_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R43_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R43_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_BE_R43_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R43_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R43_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R43_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R43_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R43_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R43_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R43_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R43_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R43_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R43_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R43_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R43_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R43_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R43_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R43_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R43_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_HR_R43_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R43_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R43_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R43_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R43_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R43_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R43_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R43_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R43_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R43_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R43_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R43_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R43_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R43_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R43_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R43_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R43_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

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Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_SE_R43_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R43_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R43_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R43_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R43_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_R43_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R43_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R44_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R44_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R44_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R44_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R44_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R44_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R44_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R44_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R44_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R44_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_CZ_R44_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R44_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R44_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R44_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R44_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R44_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R44_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R44_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R44_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R44_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_R44_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R44_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R44_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R44_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R44_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R44_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R44_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_LT_R44_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R44_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R44_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R44_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R44_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R44_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R44_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R44_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R44_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R44_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R44_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R44_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R44_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R44_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R44_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_R44_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R44_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_x0_R45_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R45_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R45_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R45_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R45_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R45_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R45_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R45_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R45_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R45_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R45_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R45_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R45_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R45_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R45_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R45_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R45_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_GB_R45_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R45_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R45_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_R45_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R45_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R45_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R45_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R45_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R45_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R45_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R45_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R45_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R45_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R45_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R45_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R45_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R45_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_PT_R45_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R45_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R45_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R45_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R45_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R45_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R45_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R45_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_R45_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R45_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R46_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R46_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R46_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R46_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R46_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R46_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R46_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_CH_R46_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R46_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R46_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R46_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R46_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R46_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R46_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R46_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R46_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R46_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R46_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R46_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R46_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_R46_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R46_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R46_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R46_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_IT_R46_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R46_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R46_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R46_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R46_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R46_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R46_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R46_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R46_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R46_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R46_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R46_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R46_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R46_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R46_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R46_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R46_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_TR_R46_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_R46_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R46_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R47_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R47_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R47_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R47_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R47_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R47_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R47_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R47_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R47_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R47_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R47_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R47_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R47_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R47_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_ES_R47_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R47_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R47_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R47_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R47_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R47_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_R47_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R47_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R47_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R47_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R47_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R47_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R47_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R47_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R47_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R47_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R47_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_NL_R47_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R47_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R47_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R47_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R47_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R47_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R47_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R47_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R47_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R47_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R47_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_R47_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R47_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R48_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R48_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R48_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R48_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_BG_R48_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R48_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R48_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R48_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R48_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R48_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R48_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R48_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R48_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R48_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R48_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R48_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R48_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R48_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R48_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R48_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_R48_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_HU_R48_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R48_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R48_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R48_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R48_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R48_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R48_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R48_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R48_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R48_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R48_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R48_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R48_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R48_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R48_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R48_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R48_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_SG_R48_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R48_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R48_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R48_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_R48_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R48_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R49_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R49_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R49_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R49_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R49_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R49_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R49_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R49_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R49_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R49_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R49_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_DE_R49_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R49_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R49_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R49_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R49_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R49_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R49_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R49_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R49_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_R49_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R49_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R49_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R49_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R49_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R49_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R49_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R49_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_LU_R49_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R49_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R49_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R49_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R49_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R49_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R49_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R49_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R49_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R49_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R49_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R49_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R49_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R49_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_R49_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R49_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R50_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_AT_R50_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R50_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R50_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R50_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R50_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R50_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R50_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R50_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R50_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R50_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R50_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R50_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R50_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R50_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R50_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R50_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R50_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_GR_R50_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R50_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_R50_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R50_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R50_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R50_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R50_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R50_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R50_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R50_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R50_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R50_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R50_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R50_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R50_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R50_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R50_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_RO_R50_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R50_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R50_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R50_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R50_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R50_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R50_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_R50_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R50_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R51_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R51_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R51_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R51_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R51_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R51_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R51_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R51_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_CN_R51_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R51_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R51_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R51_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R51_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R51_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R51_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R51_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R51_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R51_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R51_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R51_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_R51_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R51_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R51_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R51_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R51_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_JP_R51_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R51_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R51_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R51_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R51_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R51_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R51_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R51_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R51_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R51_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R51_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R51_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R51_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R51_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R51_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R51_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R51_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_US_R51_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R51_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R52_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R52_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R52_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R52_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R52_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R52_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R52_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R52_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R52_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R52_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R52_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R52_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R52_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R52_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R52_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_FI_R52_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R52_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R52_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R52_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R52_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_R52_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R52_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R52_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R52_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R52_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R52_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R52_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R52_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R52_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R52_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R52_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R52_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_NO_R52_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R52_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R52_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R52_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R52_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R52_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R52_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R52_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R52_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R52_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_R52_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R52_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R53_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R53_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R53_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R53_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R53_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_BR_R53_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R53_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R53_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R53_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R53_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R53_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R53_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R53_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R53_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R53_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R53_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R53_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R53_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R53_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R53_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_R53_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R53_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_IE_R53_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R53_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R53_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R53_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R53_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R53_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R53_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R53_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R53_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R53_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R53_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R53_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R53_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R53_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R53_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R53_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R53_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_SI_R53_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R53_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R53_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_R53_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R53_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R54_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R54_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R54_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R54_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R54_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R54_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R54_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R54_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R54_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R54_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R54_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R54_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_DK_R54_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R54_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R54_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R54_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R54_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R54_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R54_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R54_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_R54_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R54_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R54_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R54_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R54_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R54_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R54_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R54_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R54_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_LV_R54_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R54_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R54_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R54_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R54_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R54_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R54_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R54_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R54_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R54_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R54_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R54_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R54_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_R54_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R54_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R55_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R55_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_AU_R55_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R55_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R55_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R55_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R55_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R55_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R55_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R55_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R55_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R55_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R55_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R55_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R55_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R55_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R55_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R55_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R55_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_HK_R55_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_R55_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R55_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R55_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R55_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R55_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R55_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R55_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R55_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R55_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R55_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R55_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R55_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R55_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R55_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R55_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R55_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_RU_R55_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R55_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R55_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R55_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R55_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R55_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_R55_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R55_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R56_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R56_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R56_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R56_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R56_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R56_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R56_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R56_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R56_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_CY_R56_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R56_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R56_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R56_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R56_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R56_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R56_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R56_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R56_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R56_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R56_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_R56_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R56_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R56_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R56_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R56_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R56_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_KR_R56_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R56_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R56_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R56_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R56_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R56_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R56_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R56_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R56_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R56_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R56_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R56_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R56_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R56_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R56_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R56_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_R56_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_x2_R56_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R57_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R57_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R57_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R57_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R57_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R57_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R57_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R57_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R57_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R57_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R57_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R57_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R57_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R57_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R57_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R57_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_FR_R57_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R57_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R57_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R57_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_R57_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R57_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R57_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R57_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R57_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R57_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R57_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R57_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R57_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R57_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R57_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R57_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R57_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_PL_R57_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R57_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R57_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R57_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R57_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R57_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R57_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R57_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R57_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_R57_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R57_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R58_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R58_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R58_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R58_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R58_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R58_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_CA_R58_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R58_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R58_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R58_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R58_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R58_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R58_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R58_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R58_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R58_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R58_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R58_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R58_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R58_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_R58_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R58_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R58_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_IL_R58_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R58_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R58_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R58_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R58_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R58_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R58_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R58_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R58_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R58_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R58_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R58_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R58_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R58_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R58_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R58_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R58_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_SK_R58_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R58_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_R58_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R58_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R59_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R59_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R59_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R59_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R59_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R59_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R59_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R59_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R59_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R59_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R59_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R59_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R59_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_EE_R59_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R59_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R59_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R59_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R59_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R59_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R59_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_R59_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R59_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R59_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R59_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R59_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R59_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R59_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R59_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R59_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R59_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_MT_R59_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R59_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R59_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R59_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R59_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R59_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R59_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R59_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R59_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R59_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R59_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R59_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_R59_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R59_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R60_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R60_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R60_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_BE_R60_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R60_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R60_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R60_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R60_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R60_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R60_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R60_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R60_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R60_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R60_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R60_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R60_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R60_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R60_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R60_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R60_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_HR_R60_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R60_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R60_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R60_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R60_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R60_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R60_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R60_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R60_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R60_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R60_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R60_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R60_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R60_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R60_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R60_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R60_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_SE_R60_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R60_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R60_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R60_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R60_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_R60_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R60_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R61_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R61_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R61_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R61_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R61_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R61_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R61_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R61_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R61_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R61_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_CZ_R61_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R61_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R61_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R61_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R61_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R61_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R61_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R61_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R61_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R61_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_R61_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R61_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R61_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R61_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R61_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R61_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R61_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_LT_R61_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R61_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R61_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R61_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R61_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R61_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R61_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R61_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R61_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R61_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R61_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R61_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R61_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R61_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R61_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_R61_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R61_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_x0_R62_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R62_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R62_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R62_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R62_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R62_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R62_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R62_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R62_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R62_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R62_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R62_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R62_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R62_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R62_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R62_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R62_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_GB_R62_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R62_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R62_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_R62_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R62_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R62_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R62_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R62_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R62_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R62_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R62_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R62_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R62_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R62_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R62_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R62_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R62_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_PT_R62_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R62_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R62_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R62_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R62_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R62_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R62_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R62_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_R62_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R62_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R63_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R63_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R63_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R63_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R63_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R63_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R63_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_CH_R63_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R63_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R63_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R63_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R63_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R63_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R63_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R63_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R63_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R63_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R63_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R63_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R63_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_R63_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R63_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R63_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R63_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_IT_R63_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R63_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R63_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R63_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R63_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R63_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R63_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R63_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R63_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R63_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R63_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R63_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R63_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R63_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R63_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R63_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R63_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_TR_R63_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_R63_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R63_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R64_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R64_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R64_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R64_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R64_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R64_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R64_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R64_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R64_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R64_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R64_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R64_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R64_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R64_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_ES_R64_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R64_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R64_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R64_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R64_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R64_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_R64_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R64_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R64_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R64_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R64_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R64_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R64_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R64_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R64_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R64_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R64_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_NL_R64_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R64_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R64_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R64_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R64_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R64_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R64_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R64_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R64_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R64_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R64_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_R64_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R64_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R65_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R65_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R65_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R65_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_BG_R65_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R65_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R65_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R65_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R65_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R65_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R65_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R65_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R65_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R65_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R65_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R65_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R65_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R65_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R65_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R65_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_R65_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_HU_R65_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R65_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R65_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R65_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R65_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R65_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R65_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R65_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R65_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R65_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R65_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R65_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R65_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R65_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R65_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R65_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R65_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_SG_R65_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R65_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R65_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R65_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_R65_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R65_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R66_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R66_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R66_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R66_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R66_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R66_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R66_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R66_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R66_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R66_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R66_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_DE_R66_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R66_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R66_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R66_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R66_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R66_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R66_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R66_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R66_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_R66_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R66_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R66_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R66_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R66_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R66_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R66_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R66_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_LU_R66_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R66_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R66_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R66_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R66_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R66_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R66_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R66_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R66_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R66_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R66_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R66_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R66_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R66_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_R66_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R66_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R67_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_AT_R67_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R67_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R67_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R67_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R67_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R67_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R67_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R67_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R67_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R67_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R67_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R67_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R67_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R67_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R67_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R67_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R67_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_GR_R67_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R67_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_R67_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R67_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R67_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R67_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R67_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R67_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R67_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R67_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R67_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R67_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R67_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R67_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R67_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R67_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R67_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_RO_R67_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R67_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R67_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R67_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R67_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R67_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R67_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_R67_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R67_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R68_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R68_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R68_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R68_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R68_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R68_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R68_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R68_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_CN_R68_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R68_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R68_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R68_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R68_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R68_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R68_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R68_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R68_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R68_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R68_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R68_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_R68_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R68_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R68_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R68_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R68_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_JP_R68_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R68_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R68_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R68_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R68_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R68_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R68_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R68_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R68_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R68_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R68_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R68_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R68_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R68_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R68_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R68_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R68_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_US_R68_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R68_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R69_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R69_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R69_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R69_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R69_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R69_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R69_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R69_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R69_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R69_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R69_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R69_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R69_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R69_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R69_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_FI_R69_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R69_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R69_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R69_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R69_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_R69_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R69_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R69_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R69_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R69_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R69_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R69_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R69_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R69_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R69_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R69_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R69_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_NO_R69_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R69_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R69_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R69_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R69_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R69_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R69_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R69_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R69_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R69_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_R69_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R69_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R70_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R70_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R70_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R70_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R70_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_BR_R70_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R70_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R70_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R70_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R70_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R70_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R70_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R70_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R70_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R70_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R70_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R70_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R70_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R70_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R70_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_R70_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R70_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_IE_R70_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R70_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R70_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R70_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R70_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R70_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R70_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R70_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R70_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R70_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R70_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R70_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R70_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R70_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R70_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R70_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R70_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_SI_R70_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R70_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R70_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_R70_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R70_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R71_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R71_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R71_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R71_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R71_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R71_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R71_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R71_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R71_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R71_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R71_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R71_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_DK_R71_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R71_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R71_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R71_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R71_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R71_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R71_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R71_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_R71_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R71_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R71_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R71_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R71_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R71_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R71_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R71_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R71_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_LV_R71_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R71_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R71_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R71_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R71_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R71_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R71_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R71_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R71_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R71_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R71_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R71_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R71_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_R71_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R71_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R72_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R72_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_AU_R72_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R72_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R72_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R72_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R72_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R72_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R72_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R72_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R72_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R72_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R72_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R72_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R72_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R72_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R72_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R72_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R72_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_HK_R72_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_R72_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R72_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R72_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R72_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R72_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R72_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R72_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R72_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R72_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R72_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R72_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R72_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R72_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R72_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R72_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R72_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_RU_R72_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R72_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R72_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R72_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R72_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R72_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_R72_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R72_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R73_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R73_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R73_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R73_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R73_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R73_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R73_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R73_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R73_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_CY_R73_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R73_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R73_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R73_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R73_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R73_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R73_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R73_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R73_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R73_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R73_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_R73_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R73_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R73_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R73_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R73_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R73_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_KR_R73_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R73_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R73_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R73_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R73_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R73_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R73_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R73_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R73_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R73_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R73_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R73_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R73_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R73_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R73_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R73_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_R73_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_x2_R73_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R74_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R74_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R74_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R74_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R74_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R74_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R74_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R74_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R74_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R74_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R74_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R74_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R74_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R74_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R74_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R74_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_FR_R74_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R74_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R74_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R74_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_R74_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R74_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R74_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R74_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R74_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R74_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R74_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R74_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R74_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R74_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R74_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R74_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R74_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_PL_R74_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R74_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R74_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R74_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R74_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R74_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R74_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R74_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R74_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_R74_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R74_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R75_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R75_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R75_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R75_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R75_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R75_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_CA_R75_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R75_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R75_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R75_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R75_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R75_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R75_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R75_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R75_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R75_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R75_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R75_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R75_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R75_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_R75_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R75_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R75_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_IL_R75_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R75_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R75_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R75_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R75_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R75_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R75_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R75_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R75_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R75_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R75_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R75_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R75_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R75_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R75_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R75_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R75_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_SK_R75_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R75_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_R75_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R75_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R76_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R76_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R76_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R76_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R76_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R76_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R76_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R76_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R76_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R76_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R76_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R76_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R76_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_EE_R76_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R76_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R76_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R76_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R76_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R76_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R76_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_R76_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R76_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R76_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R76_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R76_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R76_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R76_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R76_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R76_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R76_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_MT_R76_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R76_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R76_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R76_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R76_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R76_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R76_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R76_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R76_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R76_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R76_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R76_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_R76_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R76_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R77_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R77_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R77_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_BE_R77_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R77_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R77_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R77_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R77_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R77_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R77_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R77_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R77_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R77_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R77_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R77_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R77_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R77_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R77_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R77_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R77_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_HR_R77_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R77_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R77_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R77_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R77_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R77_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R77_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R77_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R77_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R77_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R77_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R77_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R77_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R77_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R77_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R77_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R77_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_SE_R77_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R77_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R77_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R77_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R77_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_R77_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R77_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R78_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R78_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R78_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R78_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R78_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R78_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R78_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R78_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R78_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R78_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_CZ_R78_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R78_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R78_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R78_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R78_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R78_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R78_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R78_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R78_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R78_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_R78_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R78_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R78_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R78_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R78_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R78_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R78_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_LT_R78_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R78_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R78_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R78_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R78_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R78_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R78_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R78_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R78_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R78_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R78_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R78_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R78_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R78_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R78_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_R78_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R78_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_x0_R79_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R79_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R79_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R79_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R79_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R79_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R79_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R79_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R79_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R79_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R79_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R79_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R79_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R79_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R79_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R79_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R79_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_GB_R79_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R79_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R79_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_R79_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R79_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R79_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R79_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R79_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R79_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R79_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R79_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R79_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R79_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R79_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R79_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R79_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R79_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_PT_R79_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R79_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R79_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R79_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R79_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R79_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R79_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R79_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_R79_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R79_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R80_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R80_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R80_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R80_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R80_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R80_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R80_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_CH_R80_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R80_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R80_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R80_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R80_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R80_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R80_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R80_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R80_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R80_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R80_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R80_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R80_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_R80_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R80_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R80_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R80_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_IT_R80_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R80_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R80_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R80_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R80_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R80_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R80_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R80_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R80_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R80_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R80_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R80_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R80_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R80_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R80_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R80_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R80_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_TR_R80_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_R80_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R80_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R81_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R81_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R81_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R81_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R81_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R81_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R81_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R81_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R81_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R81_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R81_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R81_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R81_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R81_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_ES_R81_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R81_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R81_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R81_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R81_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R81_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_R81_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R81_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R81_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R81_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R81_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R81_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R81_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R81_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R81_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R81_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R81_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_NL_R81_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R81_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R81_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R81_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R81_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R81_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R81_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R81_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R81_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R81_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R81_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_R81_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R81_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R82_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R82_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R82_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R82_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_BG_R82_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R82_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R82_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R82_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R82_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R82_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R82_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R82_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R82_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R82_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R82_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R82_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R82_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R82_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R82_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R82_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_R82_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_HU_R82_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R82_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R82_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R82_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R82_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R82_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R82_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R82_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R82_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R82_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R82_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R82_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R82_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R82_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R82_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R82_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R82_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_SG_R82_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R82_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R82_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R82_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_R82_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R82_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R83_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R83_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R83_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R83_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R83_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R83_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R83_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R83_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R83_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R83_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R83_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_DE_R83_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R83_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R83_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R83_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R83_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R83_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R83_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R83_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R83_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_R83_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R83_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R83_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R83_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R83_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R83_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R83_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R83_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_LU_R83_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R83_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R83_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R83_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R83_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R83_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R83_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R83_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R83_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R83_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R83_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R83_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R83_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R83_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_R83_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R83_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R84_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_AT_R84_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R84_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R84_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R84_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R84_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R84_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R84_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R84_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R84_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R84_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R84_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R84_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R84_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R84_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R84_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R84_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R84_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_GR_R84_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R84_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_R84_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R84_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R84_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R84_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R84_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R84_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R84_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R84_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R84_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R84_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R84_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R84_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R84_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R84_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R84_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_RO_R84_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R84_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R84_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R84_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R84_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R84_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R84_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_R84_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R84_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R85_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R85_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R85_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R85_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R85_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R85_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R85_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R85_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_CN_R85_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R85_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R85_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R85_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R85_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R85_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R85_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R85_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R85_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R85_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R85_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R85_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_R85_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R85_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R85_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R85_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R85_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_JP_R85_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R85_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R85_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R85_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R85_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R85_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R85_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R85_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R85_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R85_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R85_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R85_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R85_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R85_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R85_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R85_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R85_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_US_R85_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R85_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R86_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R86_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R86_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R86_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R86_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R86_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R86_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R86_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R86_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R86_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R86_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R86_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R86_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R86_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R86_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_FI_R86_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R86_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R86_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R86_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R86_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_R86_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R86_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R86_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R86_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R86_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R86_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R86_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R86_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R86_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R86_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R86_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R86_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_NO_R86_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R86_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R86_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R86_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R86_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R86_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R86_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R86_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R86_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R86_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_R86_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R86_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R87_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R87_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R87_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R87_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R87_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_BR_R87_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R87_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R87_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R87_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R87_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R87_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R87_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R87_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R87_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R87_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R87_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R87_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R87_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R87_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R87_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_R87_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R87_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_IE_R87_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R87_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R87_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R87_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R87_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R87_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R87_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R87_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R87_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R87_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R87_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R87_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R87_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R87_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R87_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R87_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R87_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_SI_R87_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R87_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R87_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_R87_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R87_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R88_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R88_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R88_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R88_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R88_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R88_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R88_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R88_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R88_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R88_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R88_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R88_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_DK_R88_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R88_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R88_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R88_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R88_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R88_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R88_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R88_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_R88_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R88_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R88_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R88_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R88_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R88_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R88_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R88_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R88_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_LV_R88_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R88_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R88_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R88_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R88_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R88_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R88_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R88_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R88_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R88_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R88_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R88_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R88_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_R88_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R88_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R89_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R89_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_AU_R89_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R89_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R89_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R89_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R89_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R89_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R89_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R89_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R89_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R89_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R89_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R89_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R89_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R89_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R89_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R89_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R89_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_HK_R89_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_R89_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R89_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R89_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R89_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R89_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R89_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R89_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R89_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R89_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R89_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R89_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R89_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R89_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R89_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R89_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R89_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_RU_R89_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R89_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R89_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R89_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R89_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R89_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_R89_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R89_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R90_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R90_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R90_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R90_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R90_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R90_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R90_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R90_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R90_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_CY_R90_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R90_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R90_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R90_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R90_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R90_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R90_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R90_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R90_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R90_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R90_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_R90_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R90_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R90_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R90_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R90_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R90_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_KR_R90_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R90_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R90_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R90_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R90_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R90_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R90_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R90_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R90_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R90_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R90_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R90_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R90_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R90_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R90_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R90_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_R90_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

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Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_x2_R90_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R91_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R91_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R91_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R91_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R91_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R91_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R91_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R91_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R91_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R91_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R91_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R91_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R91_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R91_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R91_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R91_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_FR_R91_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R91_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R91_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R91_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_R91_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R91_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R91_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R91_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R91_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R91_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R91_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R91_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R91_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R91_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R91_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R91_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R91_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_PL_R91_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R91_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R91_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R91_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R91_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R91_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R91_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R91_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R91_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_R91_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R91_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R92_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R92_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R92_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R92_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R92_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R92_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_CA_R92_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R92_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R92_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R92_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R92_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R92_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R92_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R92_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R92_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R92_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R92_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R92_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R92_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R92_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_R92_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R92_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R92_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_IL_R92_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R92_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R92_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R92_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R92_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R92_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R92_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R92_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R92_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R92_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R92_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R92_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R92_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R92_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R92_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R92_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R92_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_SK_R92_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R92_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_R92_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R92_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R93_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R93_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R93_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R93_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R93_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R93_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R93_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R93_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R93_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R93_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R93_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R93_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R93_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_EE_R93_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R93_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R93_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R93_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R93_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R93_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R93_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_R93_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R93_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R93_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R93_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R93_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R93_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R93_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R93_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R93_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R93_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_MT_R93_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R93_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R93_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R93_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R93_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R93_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R93_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R93_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R93_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R93_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R93_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R93_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_R93_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R93_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R94_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R94_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R94_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_BE_R94_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R94_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R94_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R94_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R94_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R94_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R94_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R94_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R94_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R94_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R94_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R94_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R94_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R94_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R94_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R94_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R94_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_HR_R94_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R94_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R94_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R94_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R94_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R94_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R94_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R94_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R94_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R94_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R94_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R94_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R94_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R94_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R94_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R94_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R94_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_SE_R94_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R94_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R94_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R94_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R94_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_R94_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R94_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R95_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R95_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R95_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R95_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R95_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R95_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R95_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R95_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R95_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R95_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_CZ_R95_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R95_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R95_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R95_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R95_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R95_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R95_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R95_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R95_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R95_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_R95_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R95_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R95_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R95_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R95_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R95_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R95_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_LT_R95_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R95_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R95_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R95_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R95_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R95_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R95_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R95_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R95_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R95_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R95_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R95_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R95_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R95_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R95_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_R95_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R95_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_x0_R96_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R96_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R96_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R96_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R96_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R96_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R96_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R96_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R96_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R96_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R96_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R96_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R96_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R96_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R96_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R96_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R96_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_GB_R96_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R96_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R96_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_R96_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R96_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R96_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R96_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R96_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R96_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R96_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R96_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R96_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R96_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R96_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R96_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R96_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R96_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_PT_R96_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R96_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R96_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R96_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R96_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R96_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R96_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R96_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_R96_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R96_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R97_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R97_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R97_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R97_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R97_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R97_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R97_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_CH_R97_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R97_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R97_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R97_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R97_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R97_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R97_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R97_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R97_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R97_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R97_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R97_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R97_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_R97_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R97_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R97_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R97_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_IT_R97_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R97_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R97_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R97_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R97_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R97_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R97_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R97_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R97_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R97_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R97_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R97_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R97_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R97_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R97_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R97_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R97_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_TR_R97_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_R97_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R97_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R98_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R98_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R98_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R98_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R98_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R98_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R98_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R98_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R98_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R98_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R98_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R98_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R98_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R98_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_ES_R98_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R98_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R98_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R98_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R98_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R98_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_R98_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R98_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R98_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R98_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R98_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R98_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R98_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R98_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R98_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R98_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R98_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_NL_R98_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R98_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R98_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R98_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R98_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R98_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R98_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R98_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R98_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R98_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R98_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_R98_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R98_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R99_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R99_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R99_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R99_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_BG_R99_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R99_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R99_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R99_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R99_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R99_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R99_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R99_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R99_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R99_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R99_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R99_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R99_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R99_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R99_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R99_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_R99_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_HU_R99_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R99_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R99_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R99_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R99_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R99_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R99_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R99_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R99_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R99_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R99_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R99_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R99_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R99_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R99_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R99_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R99_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_SG_R99_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R99_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R99_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R99_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_R99_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R99_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R01_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R01_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R01_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R01_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R01_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R01_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R01_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R01_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R01_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R01_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R01_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_DE_R01_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R01_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R01_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R01_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R01_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R01_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R01_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R01_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R01_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R01_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_R01_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R01_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R01_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R01_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R01_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R01_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R01_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_LU_R01_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R01_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R01_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R01_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R01_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R01_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R01_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R01_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R01_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R01_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R01_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R01_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R01_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R01_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R01_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_R01_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R02_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_AT_R02_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R02_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R02_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R02_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R02_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R02_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R02_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R02_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R02_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R02_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R02_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R02_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R02_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R02_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R02_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R02_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R02_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_GR_R02_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R02_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R02_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_R02_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R02_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R02_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R02_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R02_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R02_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R02_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R02_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R02_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R02_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R02_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R02_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R02_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R02_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_RO_R02_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R02_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R02_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R02_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R02_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R02_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R02_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R02_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_R02_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R03_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R03_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R03_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R03_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R03_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R03_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R03_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R03_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_CN_R03_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R03_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R03_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R03_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R03_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R03_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R03_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R03_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R03_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R03_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R03_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R03_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R03_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_R03_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R03_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R03_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R03_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_JP_R03_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R03_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R03_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R03_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R03_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R03_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R03_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R03_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R03_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R03_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R03_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R03_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R03_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R03_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R03_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R03_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R03_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_US_R03_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_R03_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R04_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R04_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R04_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R04_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R04_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R04_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R04_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R04_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R04_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R04_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R04_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R04_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R04_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R04_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R04_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_FI_R04_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R04_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R04_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R04_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R04_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R04_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_R04_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R04_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R04_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R04_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R04_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R04_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R04_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R04_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R04_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R04_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R04_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_NO_R04_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R04_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R04_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R04_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R04_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R04_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R04_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R04_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R04_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R04_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R04_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_R04_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R05_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R05_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R05_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R05_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R05_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_BR_R05_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R05_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R05_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R05_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R05_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R05_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R05_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R05_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R05_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R05_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R05_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R05_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R05_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R05_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R05_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R05_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_R05_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_IE_R05_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R05_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R05_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R05_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R05_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R05_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R05_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R05_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R05_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R05_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R05_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R05_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R05_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R05_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R05_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R05_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R05_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_SI_R05_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R05_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R05_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R05_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_R05_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R06_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R06_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R06_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R06_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R06_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R06_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R06_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R06_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R06_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R06_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R06_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R06_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_DK_R06_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R06_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R06_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R06_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R06_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R06_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R06_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R06_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R06_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_R06_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R06_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R06_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R06_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R06_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R06_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R06_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R06_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_LV_R06_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R06_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R06_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R06_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R06_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R06_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R06_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R06_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R06_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R06_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R06_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R06_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R06_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R06_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_R06_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R07_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R07_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_AU_R07_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R07_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R07_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R07_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R07_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R07_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R07_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R07_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R07_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R07_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R07_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R07_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R07_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R07_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R07_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R07_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R07_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_HK_R07_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R07_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_R07_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R07_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R07_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R07_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R07_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R07_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R07_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R07_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R07_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R07_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R07_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R07_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R07_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R07_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R07_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_RU_R07_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R07_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R07_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R07_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R07_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R07_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R07_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_R07_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R08_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R08_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R08_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R08_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R08_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R08_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R08_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R08_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R08_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_CY_R08_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R08_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R08_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R08_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R08_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R08_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R08_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R08_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R08_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R08_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R08_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R08_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_R08_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R08_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R08_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R08_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R08_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_KR_R08_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R08_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R08_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R08_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R08_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R08_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R08_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R08_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R08_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R08_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R08_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R08_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R08_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R08_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R08_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R08_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R08_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_x2_R08_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R09_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R09_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R09_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R09_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R09_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R09_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R09_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R09_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R09_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R09_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R09_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R09_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R09_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R09_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R09_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R09_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_FR_R09_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R09_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R09_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R09_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R09_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_R09_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R09_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R09_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R09_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R09_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R09_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R09_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R09_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R09_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R09_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R09_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R09_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_PL_R09_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R09_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R09_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R09_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R09_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R09_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R09_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R09_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R09_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R09_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_R09_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R10_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R10_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R10_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R10_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R10_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R10_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_CA_R10_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R10_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R10_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R10_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R10_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R10_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R10_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R10_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R10_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R10_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R10_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R10_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R10_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R10_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R10_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_R10_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R10_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_IL_R10_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R10_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R10_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R10_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R10_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R10_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R10_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R10_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R10_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R10_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R10_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R10_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R10_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R10_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R10_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R10_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R10_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_SK_R10_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R10_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R10_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_R10_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R11_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R11_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R11_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R11_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R11_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R11_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R11_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R11_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R11_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R11_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R11_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R11_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R11_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_EE_R11_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R11_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R11_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R11_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R11_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R11_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R11_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R11_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_R11_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R11_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R11_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R11_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R11_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R11_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R11_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R11_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R11_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_MT_R11_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R11_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R11_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R11_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R11_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R11_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R11_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R11_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R11_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R11_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R11_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R11_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R11_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_R11_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R12_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R12_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R12_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_BE_R12_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R12_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R12_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R12_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R12_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R12_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R12_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R12_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R12_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R12_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R12_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R12_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R12_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R12_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R12_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R12_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R12_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_HR_R12_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_R12_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R12_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R12_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R12_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R12_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R12_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R12_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R12_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R12_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R12_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R12_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R12_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R12_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R12_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R12_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R12_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_SE_R12_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R12_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R12_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R12_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R12_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R12_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_R12_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R13_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R13_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R13_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R13_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R13_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R13_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R13_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R13_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R13_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R13_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_CZ_R13_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R13_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R13_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R13_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R13_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R13_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R13_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R13_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R13_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R13_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R13_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_R13_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R13_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R13_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R13_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R13_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R13_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_LT_R13_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R13_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R13_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R13_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R13_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R13_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R13_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R13_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R13_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R13_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R13_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R13_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R13_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R13_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R13_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R13_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_R13_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_x0_R14_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R14_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R14_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R14_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R14_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R14_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R14_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R14_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R14_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R14_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R14_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R14_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R14_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R14_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R14_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R14_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R14_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_GB_R14_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R14_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R14_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R14_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_R14_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R14_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R14_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R14_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R14_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R14_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R14_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R14_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R14_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R14_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R14_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R14_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R14_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_PT_R14_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R14_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R14_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R14_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R14_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R14_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R14_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R14_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R14_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_R14_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R15_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R15_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R15_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R15_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R15_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R15_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R15_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_CH_R15_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R15_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R15_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R15_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R15_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R15_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R15_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R15_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R15_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R15_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R15_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R15_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R15_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R15_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_R15_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R15_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R15_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_IT_R15_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R15_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R15_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R15_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R15_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R15_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R15_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R15_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R15_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R15_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R15_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R15_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R15_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R15_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R15_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R15_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R15_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_TR_R15_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R15_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_R15_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R16_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R16_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R16_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R16_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R16_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R16_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R16_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R16_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R16_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R16_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R16_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R16_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R16_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R16_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_ES_R16_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R16_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R16_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R16_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R16_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R16_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R16_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_R16_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R16_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R16_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R16_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R16_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R16_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R16_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R16_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R16_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R16_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_NL_R16_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R16_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R16_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R16_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R16_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R16_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R16_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R16_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R16_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R16_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R16_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R16_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_R16_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R17_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R17_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R17_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R17_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_BG_R17_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R17_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R17_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R17_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R17_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R17_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R17_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R17_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R17_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R17_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R17_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R17_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R17_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R17_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R17_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R17_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R17_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_HU_R17_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R17_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R17_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R17_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R17_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R17_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R17_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R17_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R17_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R17_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R17_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R17_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R17_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R17_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R17_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R17_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R17_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_SG_R17_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R17_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R17_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R17_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R17_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_R17_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R18_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R18_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R18_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R18_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R18_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R18_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R18_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R18_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R18_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R18_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R18_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_DE_R18_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R18_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R18_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R18_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R18_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R18_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R18_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R18_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R18_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R18_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_R18_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R18_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R18_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R18_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R18_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R18_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R18_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_LU_R18_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R18_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R18_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R18_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R18_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R18_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R18_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R18_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R18_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R18_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R18_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R18_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R18_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R18_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R18_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_R18_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R19_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_AT_R19_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R19_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R19_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R19_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R19_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R19_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R19_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R19_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R19_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R19_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R19_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R19_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R19_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R19_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R19_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R19_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R19_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_GR_R19_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R19_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R19_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_R19_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R19_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R19_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R19_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R19_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R19_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R19_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R19_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R19_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R19_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R19_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R19_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R19_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R19_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_RO_R19_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R19_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R19_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R19_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R19_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R19_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R19_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R19_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_R19_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R20_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R20_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R20_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R20_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R20_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R20_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R20_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R20_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_CN_R20_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R20_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R20_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R20_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R20_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R20_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R20_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R20_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R20_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R20_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R20_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R20_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R20_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_R20_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R20_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R20_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R20_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_JP_R20_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R20_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R20_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R20_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R20_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R20_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R20_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R20_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R20_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R20_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R20_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R20_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R20_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R20_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R20_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R20_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R20_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_US_R20_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_R20_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R21_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R21_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R21_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R21_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R21_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R21_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R21_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R21_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R21_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R21_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R21_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R21_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R21_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R21_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R21_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_FI_R21_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R21_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R21_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R21_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R21_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R21_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_R21_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R21_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R21_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R21_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R21_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R21_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R21_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R21_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R21_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R21_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R21_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_NO_R21_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R21_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R21_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R21_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R21_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R21_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R21_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R21_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R21_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R21_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R21_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_R21_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R22_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R22_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R22_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R22_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R22_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_BR_R22_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R22_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R22_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R22_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R22_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R22_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R22_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R22_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R22_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R22_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R22_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R22_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R22_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R22_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R22_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R22_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_R22_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_IE_R22_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R22_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R22_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R22_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R22_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R22_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R22_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R22_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R22_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R22_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R22_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R22_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R22_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R22_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R22_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R22_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R22_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_SI_R22_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R22_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R22_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R22_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_R22_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R23_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R23_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R23_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R23_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R23_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R23_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R23_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R23_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R23_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R23_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R23_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R23_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_DK_R23_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R23_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R23_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R23_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R23_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R23_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R23_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R23_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R23_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_R23_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R23_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R23_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R23_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R23_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R23_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R23_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R23_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_LV_R23_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R23_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R23_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R23_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R23_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R23_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R23_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R23_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R23_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R23_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R23_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R23_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R23_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R23_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_R23_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R24_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R24_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_AU_R24_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R24_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R24_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R24_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R24_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R24_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R24_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R24_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R24_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R24_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R24_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R24_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R24_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R24_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R24_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R24_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R24_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_HK_R24_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R24_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_R24_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R24_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R24_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R24_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R24_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R24_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R24_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R24_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R24_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R24_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R24_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R24_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R24_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R24_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R24_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_RU_R24_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R24_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R24_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R24_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R24_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R24_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R24_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_R24_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R25_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R25_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R25_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R25_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R25_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R25_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R25_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R25_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R25_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_CY_R25_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R25_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R25_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R25_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R25_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R25_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R25_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R25_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R25_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R25_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R25_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R25_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_R25_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R25_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R25_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R25_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R25_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_KR_R25_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R25_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R25_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R25_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R25_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R25_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R25_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R25_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R25_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R25_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R25_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R25_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R25_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R25_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R25_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R25_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R25_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_x2_R25_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R26_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R26_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R26_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R26_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R26_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R26_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R26_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R26_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R26_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R26_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R26_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R26_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R26_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R26_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R26_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R26_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_FR_R26_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R26_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R26_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R26_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R26_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_R26_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R26_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R26_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R26_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R26_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R26_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R26_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R26_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R26_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R26_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R26_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R26_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_PL_R26_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R26_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R26_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R26_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R26_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R26_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R26_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R26_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R26_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R26_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_R26_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R27_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R27_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R27_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R27_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R27_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R27_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_CA_R27_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R27_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R27_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R27_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R27_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R27_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R27_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R27_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R27_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R27_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R27_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R27_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R27_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R27_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R27_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_R27_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R27_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_IL_R27_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R27_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R27_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R27_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R27_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R27_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R27_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R27_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R27_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R27_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R27_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R27_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R27_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R27_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R27_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R27_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R27_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_SK_R27_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R27_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R27_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_R27_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R28_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R28_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R28_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R28_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R28_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R28_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R28_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R28_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R28_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R28_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R28_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R28_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R28_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_EE_R28_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R28_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R28_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R28_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R28_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R28_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R28_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R28_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_R28_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R28_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R28_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R28_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R28_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R28_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R28_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R28_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R28_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_MT_R28_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R28_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R28_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R28_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R28_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R28_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R28_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R28_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R28_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R28_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R28_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R28_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R28_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_R28_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R29_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R29_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R29_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_BE_R29_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R29_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R29_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R29_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R29_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R29_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R29_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R29_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R29_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R29_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R29_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R29_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R29_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R29_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R29_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R29_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R29_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_HR_R29_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_R29_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R29_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R29_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R29_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R29_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R29_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R29_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R29_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R29_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R29_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R29_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R29_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R29_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R29_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R29_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R29_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_SE_R29_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R29_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R29_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R29_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R29_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R29_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_R29_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R30_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R30_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R30_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R30_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R30_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R30_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R30_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R30_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R30_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R30_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_CZ_R30_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R30_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R30_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R30_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R30_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R30_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R30_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R30_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R30_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R30_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R30_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_R30_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R30_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R30_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R30_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R30_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R30_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_LT_R30_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R30_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R30_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R30_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R30_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R30_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R30_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R30_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R30_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R30_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R30_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R30_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R30_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R30_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R30_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R30_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_R30_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_x0_R31_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R31_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R31_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R31_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R31_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R31_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R31_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R31_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R31_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R31_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R31_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R31_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R31_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R31_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R31_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R31_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R31_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_GB_R31_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R31_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R31_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R31_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_R31_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R31_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R31_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R31_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R31_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R31_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R31_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R31_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R31_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R31_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R31_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R31_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R31_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_PT_R31_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R31_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R31_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R31_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R31_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R31_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R31_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R31_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R31_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_R31_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R32_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R32_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R32_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R32_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R32_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R32_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R32_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_CH_R32_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R32_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R32_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R32_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R32_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R32_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R32_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R32_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R32_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R32_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R32_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R32_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R32_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R32_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_R32_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R32_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R32_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_IT_R32_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R32_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R32_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R32_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R32_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R32_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R32_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R32_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R32_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R32_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R32_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R32_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R32_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R32_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R32_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R32_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R32_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_TR_R32_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R32_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_R32_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R33_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R33_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R33_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R33_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R33_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R33_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R33_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R33_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R33_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R33_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R33_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R33_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R33_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R33_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_ES_R33_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R33_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R33_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R33_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R33_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R33_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R33_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_R33_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R33_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R33_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R33_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R33_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R33_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R33_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R33_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R33_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R33_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_NL_R33_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R33_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R33_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R33_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R33_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R33_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R33_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R33_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R33_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R33_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R33_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R33_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_R33_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R34_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R34_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R34_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R34_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_BG_R34_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R34_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R34_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R34_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R34_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R34_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R34_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R34_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R34_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R34_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R34_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R34_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R34_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R34_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R34_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R34_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R34_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_HU_R34_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R34_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R34_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R34_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R34_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R34_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R34_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R34_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R34_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R34_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R34_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R34_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R34_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R34_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R34_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R34_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R34_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_SG_R34_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R34_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R34_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R34_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R34_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_R34_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R35_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R35_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R35_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R35_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R35_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R35_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R35_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R35_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R35_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R35_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R35_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_DE_R35_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R35_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R35_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R35_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R35_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R35_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R35_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R35_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R35_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R35_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_R35_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R35_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R35_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R35_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R35_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R35_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R35_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_LU_R35_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R35_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R35_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R35_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R35_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R35_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R35_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R35_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R35_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R35_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R35_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R35_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R35_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R35_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R35_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_R35_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R36_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_AT_R36_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R36_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R36_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R36_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R36_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R36_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R36_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R36_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R36_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R36_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R36_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R36_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R36_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R36_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R36_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R36_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R36_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_GR_R36_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R36_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R36_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_R36_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R36_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R36_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R36_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R36_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R36_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R36_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R36_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R36_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R36_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R36_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R36_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R36_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R36_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_RO_R36_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R36_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R36_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R36_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R36_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R36_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R36_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R36_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_R36_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R37_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R37_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R37_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R37_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R37_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R37_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R37_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R37_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_CN_R37_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R37_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R37_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R37_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R37_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R37_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R37_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R37_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R37_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R37_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R37_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R37_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R37_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_R37_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R37_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R37_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R37_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_JP_R37_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R37_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R37_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R37_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R37_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R37_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R37_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R37_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R37_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R37_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R37_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R37_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R37_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R37_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R37_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R37_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R37_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_US_R37_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_R37_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R38_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R38_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R38_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R38_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R38_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R38_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R38_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R38_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R38_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R38_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R38_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R38_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R38_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R38_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R38_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_FI_R38_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R38_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R38_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R38_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R38_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R38_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_R38_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R38_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R38_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R38_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R38_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R38_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R38_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R38_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R38_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R38_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R38_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_NO_R38_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R38_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R38_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R38_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R38_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R38_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R38_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R38_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R38_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R38_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R38_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_R38_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R39_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R39_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R39_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R39_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R39_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_BR_R39_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R39_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R39_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R39_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R39_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R39_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R39_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R39_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R39_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R39_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R39_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R39_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R39_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R39_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R39_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R39_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_R39_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_IE_R39_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R39_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R39_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R39_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R39_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R39_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R39_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R39_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R39_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R39_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R39_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R39_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R39_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R39_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R39_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R39_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R39_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_SI_R39_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R39_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R39_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R39_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_R39_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R40_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R40_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R40_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R40_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R40_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R40_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R40_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R40_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R40_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R40_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R40_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R40_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_DK_R40_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R40_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R40_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R40_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R40_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R40_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R40_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R40_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R40_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_R40_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R40_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R40_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R40_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R40_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R40_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R40_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R40_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_LV_R40_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R40_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R40_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R40_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R40_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R40_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R40_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R40_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R40_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R40_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R40_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R40_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R40_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R40_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_R40_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R41_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R41_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_AU_R41_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R41_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R41_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R41_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R41_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R41_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R41_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R41_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R41_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R41_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R41_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R41_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R41_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R41_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R41_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R41_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R41_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_HK_R41_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R41_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_R41_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R41_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R41_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R41_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R41_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R41_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R41_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R41_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R41_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R41_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R41_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R41_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R41_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R41_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R41_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_RU_R41_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R41_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R41_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R41_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R41_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R41_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R41_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_R41_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R42_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R42_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R42_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R42_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R42_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R42_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R42_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R42_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R42_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_CY_R42_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R42_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R42_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R42_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R42_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R42_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R42_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R42_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R42_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R42_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R42_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R42_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_R42_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R42_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R42_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R42_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R42_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_KR_R42_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R42_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R42_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R42_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R42_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R42_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R42_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R42_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R42_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R42_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R42_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R42_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R42_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R42_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R42_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R42_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R42_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_x2_R42_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R43_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R43_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R43_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R43_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R43_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R43_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R43_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R43_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R43_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R43_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R43_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R43_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R43_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R43_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R43_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R43_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_FR_R43_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R43_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R43_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R43_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R43_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_R43_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R43_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R43_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R43_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R43_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R43_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R43_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R43_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R43_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R43_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R43_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R43_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_PL_R43_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R43_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R43_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R43_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R43_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R43_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R43_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R43_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R43_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R43_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_R43_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R44_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R44_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R44_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R44_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R44_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R44_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_CA_R44_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R44_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R44_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R44_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R44_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R44_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R44_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R44_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R44_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R44_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R44_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R44_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R44_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R44_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R44_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_R44_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R44_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_IL_R44_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R44_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R44_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R44_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R44_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R44_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R44_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R44_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R44_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R44_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R44_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R44_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R44_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R44_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R44_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R44_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R44_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_SK_R44_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R44_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R44_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_R44_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R45_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R45_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R45_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R45_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R45_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R45_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R45_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R45_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R45_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R45_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R45_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R45_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R45_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_EE_R45_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R45_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R45_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R45_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R45_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R45_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R45_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R45_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_R45_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R45_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R45_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R45_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R45_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R45_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R45_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R45_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R45_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_MT_R45_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R45_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R45_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R45_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R45_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R45_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R45_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R45_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R45_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R45_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R45_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R45_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R45_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_R45_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R46_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R46_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R46_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_BE_R46_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R46_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R46_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R46_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R46_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R46_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R46_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R46_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R46_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R46_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R46_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R46_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R46_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R46_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R46_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R46_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R46_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_HR_R46_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_R46_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R46_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R46_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R46_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R46_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R46_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R46_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R46_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R46_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R46_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R46_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R46_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R46_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R46_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R46_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R46_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_SE_R46_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R46_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R46_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R46_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R46_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R46_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_R46_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R47_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R47_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R47_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R47_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R47_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R47_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R47_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R47_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R47_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R47_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_CZ_R47_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R47_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R47_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R47_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R47_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R47_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R47_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R47_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R47_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R47_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R47_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_R47_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R47_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R47_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R47_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R47_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R47_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_LT_R47_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R47_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R47_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R47_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R47_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R47_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R47_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R47_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R47_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R47_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R47_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R47_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R47_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R47_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R47_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R47_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_R47_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_x0_R48_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R48_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R48_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R48_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R48_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R48_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R48_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R48_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R48_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R48_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R48_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R48_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R48_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R48_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R48_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R48_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R48_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_GB_R48_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R48_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R48_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R48_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_R48_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R48_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R48_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R48_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R48_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R48_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R48_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R48_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R48_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R48_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R48_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R48_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R48_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_PT_R48_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R48_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R48_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R48_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R48_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R48_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R48_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R48_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R48_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_R48_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R49_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R49_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R49_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R49_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R49_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R49_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R49_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_CH_R49_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R49_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R49_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R49_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R49_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R49_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R49_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R49_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R49_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R49_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R49_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R49_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R49_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R49_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_R49_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R49_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R49_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_IT_R49_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R49_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R49_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R49_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R49_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R49_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R49_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R49_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R49_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R49_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R49_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R49_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R49_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R49_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R49_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R49_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R49_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_TR_R49_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R49_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_R49_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R50_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R50_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R50_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R50_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R50_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R50_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R50_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R50_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R50_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R50_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R50_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R50_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R50_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R50_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_ES_R50_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R50_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R50_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R50_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R50_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R50_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R50_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_R50_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R50_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R50_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R50_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R50_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R50_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R50_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R50_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R50_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R50_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_NL_R50_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R50_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R50_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R50_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R50_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R50_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R50_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R50_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R50_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R50_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R50_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R50_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_R50_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R51_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R51_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R51_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R51_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_BG_R51_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R51_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R51_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R51_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R51_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R51_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R51_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R51_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R51_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R51_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R51_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R51_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R51_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R51_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R51_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R51_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R51_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_HU_R51_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R51_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R51_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R51_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R51_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R51_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R51_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R51_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R51_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R51_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R51_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R51_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R51_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R51_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R51_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R51_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R51_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_SG_R51_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R51_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R51_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R51_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R51_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_R51_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R52_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R52_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R52_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R52_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R52_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R52_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R52_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R52_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R52_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R52_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R52_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_DE_R52_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R52_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R52_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R52_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R52_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R52_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R52_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R52_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R52_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R52_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_R52_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R52_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R52_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R52_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R52_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R52_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R52_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_LU_R52_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R52_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R52_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R52_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R52_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R52_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R52_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R52_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R52_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R52_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R52_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R52_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R52_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R52_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R52_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_R52_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R53_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_AT_R53_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R53_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R53_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R53_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R53_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R53_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R53_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R53_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R53_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R53_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R53_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R53_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R53_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R53_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R53_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R53_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R53_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_GR_R53_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R53_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R53_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_R53_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R53_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R53_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R53_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R53_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R53_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R53_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R53_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R53_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R53_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R53_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R53_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R53_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R53_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_RO_R53_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R53_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R53_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R53_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R53_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R53_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R53_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R53_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_R53_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R54_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R54_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R54_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R54_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R54_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R54_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R54_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R54_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_CN_R54_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R54_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R54_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R54_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R54_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R54_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R54_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R54_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R54_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R54_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R54_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R54_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R54_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_R54_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R54_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R54_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R54_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_JP_R54_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R54_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R54_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R54_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R54_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R54_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R54_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R54_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R54_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R54_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R54_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R54_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R54_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R54_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R54_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R54_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R54_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_US_R54_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_R54_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R55_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R55_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R55_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R55_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R55_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R55_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R55_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R55_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R55_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R55_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R55_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R55_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R55_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R55_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R55_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_FI_R55_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R55_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R55_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R55_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R55_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R55_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_R55_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R55_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R55_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R55_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R55_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R55_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R55_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R55_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R55_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R55_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R55_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_NO_R55_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R55_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R55_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R55_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R55_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R55_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R55_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R55_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R55_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R55_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R55_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_R55_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R56_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R56_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R56_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R56_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R56_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_BR_R56_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R56_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R56_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R56_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R56_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R56_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R56_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R56_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R56_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R56_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R56_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R56_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R56_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R56_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R56_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R56_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_R56_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_IE_R56_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R56_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R56_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R56_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R56_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R56_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R56_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R56_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R56_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R56_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R56_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R56_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R56_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R56_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R56_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R56_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R56_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_SI_R56_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R56_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R56_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R56_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_R56_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R57_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R57_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R57_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R57_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R57_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R57_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R57_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R57_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R57_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R57_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R57_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R57_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_DK_R57_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R57_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R57_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R57_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R57_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R57_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R57_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R57_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R57_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_R57_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R57_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R57_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R57_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R57_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R57_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R57_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R57_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_LV_R57_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R57_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R57_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R57_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R57_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R57_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R57_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R57_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R57_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R57_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R57_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R57_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R57_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R57_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_R57_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R58_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R58_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_AU_R58_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R58_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R58_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R58_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R58_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R58_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R58_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R58_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R58_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R58_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R58_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R58_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R58_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R58_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R58_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R58_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R58_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_HK_R58_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R58_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_R58_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R58_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R58_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R58_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R58_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R58_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R58_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R58_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R58_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R58_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R58_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R58_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R58_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R58_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R58_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_RU_R58_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R58_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R58_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R58_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R58_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R58_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R58_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_R58_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R59_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R59_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R59_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R59_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R59_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R59_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R59_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R59_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R59_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_CY_R59_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R59_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R59_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R59_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R59_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R59_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R59_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R59_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R59_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R59_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R59_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R59_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_R59_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R59_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R59_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R59_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R59_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_KR_R59_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R59_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R59_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R59_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R59_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R59_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R59_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R59_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R59_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R59_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R59_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R59_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R59_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R59_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R59_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R59_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R59_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_x2_R59_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R60_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R60_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R60_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R60_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R60_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R60_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R60_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R60_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R60_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R60_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R60_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R60_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R60_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R60_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R60_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R60_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_FR_R60_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R60_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R60_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R60_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R60_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_R60_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R60_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R60_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R60_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R60_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R60_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R60_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R60_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R60_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R60_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R60_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R60_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_PL_R60_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R60_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R60_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R60_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R60_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R60_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R60_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R60_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R60_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R60_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_R60_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R61_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R61_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R61_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R61_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R61_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R61_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_CA_R61_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R61_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R61_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R61_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R61_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R61_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R61_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R61_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R61_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R61_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R61_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R61_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R61_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R61_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R61_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_R61_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R61_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_IL_R61_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R61_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R61_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R61_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R61_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R61_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R61_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R61_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R61_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R61_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R61_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R61_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R61_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R61_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R61_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R61_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R61_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_SK_R61_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R61_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R61_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_R61_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R62_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R62_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R62_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R62_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R62_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R62_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R62_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R62_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R62_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R62_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R62_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R62_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R62_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_EE_R62_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R62_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R62_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R62_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R62_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R62_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R62_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R62_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_R62_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R62_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R62_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R62_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R62_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R62_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R62_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R62_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R62_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_MT_R62_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R62_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R62_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R62_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R62_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R62_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R62_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R62_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R62_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R62_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R62_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R62_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R62_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_R62_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R63_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R63_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R63_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_BE_R63_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R63_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R63_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R63_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R63_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R63_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R63_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R63_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R63_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R63_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R63_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R63_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R63_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R63_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R63_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R63_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R63_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_HR_R63_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_R63_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R63_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R63_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R63_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R63_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R63_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R63_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R63_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R63_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R63_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R63_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R63_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R63_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R63_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R63_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R63_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_SE_R63_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R63_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R63_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R63_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R63_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R63_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_R63_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R64_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R64_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R64_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R64_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R64_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R64_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R64_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R64_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R64_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R64_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_CZ_R64_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R64_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R64_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R64_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R64_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R64_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R64_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R64_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R64_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R64_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R64_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_R64_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R64_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R64_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R64_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R64_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R64_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_LT_R64_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R64_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R64_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R64_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R64_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R64_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R64_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R64_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R64_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R64_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R64_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R64_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R64_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R64_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R64_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R64_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_R64_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_x0_R65_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R65_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R65_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R65_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R65_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R65_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R65_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R65_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R65_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R65_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R65_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R65_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R65_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R65_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R65_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R65_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R65_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_GB_R65_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R65_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R65_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R65_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_R65_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R65_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R65_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R65_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R65_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R65_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R65_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R65_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R65_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R65_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R65_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R65_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R65_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_PT_R65_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R65_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R65_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R65_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R65_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R65_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R65_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R65_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R65_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_R65_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R66_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R66_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R66_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R66_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R66_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R66_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R66_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_CH_R66_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R66_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R66_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R66_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R66_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R66_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R66_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R66_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R66_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R66_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R66_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R66_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R66_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R66_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_R66_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R66_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R66_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_IT_R66_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R66_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R66_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R66_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R66_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R66_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R66_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R66_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R66_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R66_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R66_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R66_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R66_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R66_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R66_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R66_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R66_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_TR_R66_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R66_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_R66_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R67_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R67_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R67_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R67_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R67_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R67_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R67_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R67_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R67_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R67_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R67_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R67_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R67_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R67_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_ES_R67_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R67_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R67_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R67_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R67_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R67_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R67_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_R67_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R67_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R67_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R67_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R67_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R67_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R67_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R67_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R67_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R67_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_NL_R67_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R67_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R67_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R67_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R67_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R67_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R67_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R67_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R67_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R67_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R67_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R67_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_R67_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R68_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R68_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R68_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R68_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_BG_R68_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R68_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R68_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R68_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R68_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R68_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R68_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R68_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R68_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R68_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R68_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R68_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R68_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R68_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R68_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R68_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R68_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_HU_R68_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R68_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R68_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R68_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R68_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R68_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R68_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R68_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R68_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R68_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R68_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R68_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R68_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R68_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R68_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R68_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R68_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_SG_R68_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R68_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R68_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R68_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R68_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_R68_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R69_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R69_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R69_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R69_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R69_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R69_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R69_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R69_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R69_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R69_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R69_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_DE_R69_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R69_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R69_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R69_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R69_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R69_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R69_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R69_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R69_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R69_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_R69_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R69_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R69_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R69_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R69_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R69_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R69_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_LU_R69_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R69_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R69_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R69_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R69_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R69_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R69_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R69_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R69_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R69_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R69_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R69_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R69_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R69_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R69_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_R69_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R70_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_AT_R70_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R70_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R70_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R70_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R70_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R70_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R70_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R70_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R70_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R70_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R70_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R70_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R70_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R70_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R70_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R70_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R70_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_GR_R70_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R70_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R70_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_R70_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R70_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R70_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R70_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R70_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R70_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R70_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R70_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R70_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R70_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R70_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R70_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R70_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R70_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_RO_R70_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R70_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R70_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R70_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R70_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R70_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R70_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R70_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_R70_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R71_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R71_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R71_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R71_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R71_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R71_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R71_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R71_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_CN_R71_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R71_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R71_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R71_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R71_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R71_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R71_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R71_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R71_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R71_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R71_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R71_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R71_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_R71_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R71_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R71_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R71_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_JP_R71_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R71_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R71_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R71_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R71_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R71_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R71_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R71_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R71_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R71_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R71_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R71_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R71_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R71_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R71_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R71_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R71_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_US_R71_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_R71_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R72_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R72_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R72_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R72_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R72_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R72_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R72_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R72_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R72_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R72_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R72_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R72_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R72_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R72_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R72_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_FI_R72_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R72_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R72_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R72_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R72_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R72_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_R72_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R72_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R72_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R72_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R72_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R72_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R72_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R72_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R72_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R72_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R72_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_NO_R72_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R72_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R72_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R72_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R72_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R72_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R72_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R72_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R72_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R72_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R72_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_R72_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R73_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R73_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R73_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R73_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R73_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_BR_R73_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R73_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R73_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R73_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R73_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R73_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R73_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R73_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R73_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R73_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R73_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R73_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R73_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R73_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R73_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R73_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_R73_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_IE_R73_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R73_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R73_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R73_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R73_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R73_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R73_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R73_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R73_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R73_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R73_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R73_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R73_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R73_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R73_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R73_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R73_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_SI_R73_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R73_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R73_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R73_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_R73_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R74_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R74_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R74_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R74_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R74_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R74_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R74_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R74_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R74_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R74_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R74_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R74_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_DK_R74_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R74_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R74_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R74_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R74_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R74_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R74_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R74_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R74_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_R74_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R74_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R74_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R74_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R74_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R74_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R74_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R74_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_LV_R74_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R74_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R74_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R74_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R74_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R74_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R74_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R74_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R74_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R74_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R74_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R74_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R74_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R74_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_R74_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R75_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R75_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_AU_R75_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R75_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R75_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R75_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R75_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R75_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R75_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R75_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R75_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R75_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R75_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R75_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R75_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R75_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R75_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R75_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R75_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_HK_R75_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R75_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_R75_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R75_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R75_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R75_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R75_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R75_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R75_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R75_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R75_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R75_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R75_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R75_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R75_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R75_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R75_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_RU_R75_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R75_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R75_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R75_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R75_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R75_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R75_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_R75_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R76_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R76_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R76_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R76_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R76_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R76_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R76_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R76_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R76_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_CY_R76_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R76_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R76_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R76_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R76_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R76_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R76_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R76_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R76_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R76_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R76_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R76_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_R76_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R76_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R76_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R76_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R76_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_KR_R76_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R76_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R76_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R76_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R76_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R76_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R76_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R76_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R76_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R76_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R76_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R76_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R76_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R76_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R76_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R76_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R76_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

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Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_x2_R76_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R77_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R77_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R77_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R77_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R77_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R77_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R77_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R77_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R77_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R77_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R77_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R77_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R77_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R77_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R77_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R77_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_FR_R77_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R77_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R77_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R77_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R77_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_R77_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R77_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R77_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R77_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R77_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R77_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R77_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R77_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R77_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R77_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R77_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R77_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_PL_R77_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R77_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R77_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R77_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R77_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R77_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R77_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R77_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R77_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R77_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_R77_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R78_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R78_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R78_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R78_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R78_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R78_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_CA_R78_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R78_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R78_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R78_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R78_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R78_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R78_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R78_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R78_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R78_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R78_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R78_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R78_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R78_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R78_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_R78_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R78_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_IL_R78_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R78_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R78_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R78_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R78_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R78_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R78_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R78_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R78_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R78_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R78_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R78_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R78_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R78_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R78_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R78_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R78_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_SK_R78_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R78_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R78_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_R78_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R79_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R79_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R79_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R79_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R79_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R79_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R79_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R79_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R79_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R79_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R79_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R79_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R79_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_EE_R79_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R79_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R79_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R79_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R79_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R79_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R79_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R79_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_R79_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R79_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R79_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R79_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R79_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R79_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R79_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R79_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R79_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_MT_R79_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R79_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R79_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R79_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R79_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R79_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R79_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R79_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R79_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R79_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R79_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R79_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R79_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_R79_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R80_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R80_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R80_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_BE_R80_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R80_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R80_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R80_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R80_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R80_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R80_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R80_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R80_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R80_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R80_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R80_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R80_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R80_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R80_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R80_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R80_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_HR_R80_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_R80_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R80_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R80_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R80_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R80_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R80_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R80_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R80_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R80_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R80_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R80_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R80_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R80_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R80_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R80_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R80_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_SE_R80_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R80_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R80_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R80_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R80_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R80_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_R80_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R81_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R81_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R81_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R81_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R81_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R81_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R81_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R81_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R81_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R81_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_CZ_R81_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R81_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R81_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R81_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R81_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R81_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R81_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R81_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R81_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R81_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R81_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_R81_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R81_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R81_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R81_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R81_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R81_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_LT_R81_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R81_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R81_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R81_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R81_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R81_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R81_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R81_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R81_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R81_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R81_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R81_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R81_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R81_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R81_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R81_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_R81_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_x0_R82_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R82_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R82_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R82_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R82_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R82_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R82_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R82_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R82_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R82_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R82_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R82_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R82_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R82_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R82_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R82_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R82_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_GB_R82_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R82_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R82_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R82_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_R82_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R82_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R82_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R82_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R82_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R82_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R82_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R82_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R82_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R82_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R82_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R82_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R82_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_PT_R82_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R82_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R82_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R82_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R82_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R82_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R82_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R82_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R82_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_R82_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R83_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R83_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R83_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R83_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R83_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R83_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R83_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_CH_R83_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R83_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R83_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R83_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R83_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R83_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R83_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R83_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R83_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R83_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R83_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R83_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R83_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R83_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_R83_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R83_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R83_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_IT_R83_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R83_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R83_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R83_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R83_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R83_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R83_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R83_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R83_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R83_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R83_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R83_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R83_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R83_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R83_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R83_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R83_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_TR_R83_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R83_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_R83_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R84_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R84_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R84_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R84_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R84_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R84_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R84_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R84_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R84_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R84_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R84_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R84_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R84_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R84_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_ES_R84_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R84_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R84_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R84_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R84_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R84_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R84_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_R84_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R84_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R84_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R84_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R84_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R84_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R84_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R84_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R84_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R84_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_NL_R84_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R84_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R84_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R84_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R84_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R84_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R84_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R84_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R84_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R84_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R84_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R84_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_R84_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R85_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R85_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R85_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R85_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_BG_R85_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R85_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R85_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R85_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R85_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R85_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R85_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R85_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R85_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R85_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R85_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R85_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R85_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R85_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R85_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R85_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R85_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_HU_R85_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R85_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R85_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R85_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R85_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R85_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R85_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R85_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R85_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R85_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R85_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R85_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R85_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R85_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R85_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R85_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R85_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_SG_R85_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R85_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R85_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R85_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R85_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_R85_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R86_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R86_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R86_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R86_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R86_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R86_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R86_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R86_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R86_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R86_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R86_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_DE_R86_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R86_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R86_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R86_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R86_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R86_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R86_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R86_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R86_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R86_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_R86_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R86_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R86_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R86_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R86_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R86_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R86_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_LU_R86_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R86_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R86_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R86_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R86_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R86_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R86_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R86_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R86_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R86_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R86_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R86_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R86_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R86_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R86_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_R86_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R87_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_AT_R87_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R87_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R87_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R87_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R87_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R87_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R87_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R87_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R87_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R87_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R87_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R87_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R87_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R87_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R87_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R87_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R87_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_GR_R87_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R87_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R87_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_R87_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R87_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R87_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R87_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R87_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R87_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R87_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R87_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R87_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R87_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R87_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R87_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R87_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R87_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_RO_R87_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R87_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R87_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R87_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R87_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R87_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R87_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R87_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_R87_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R88_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R88_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R88_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R88_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R88_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R88_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R88_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R88_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_CN_R88_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R88_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R88_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R88_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R88_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R88_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R88_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R88_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R88_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R88_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R88_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R88_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R88_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_R88_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R88_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R88_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R88_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_JP_R88_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R88_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R88_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R88_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R88_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R88_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R88_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R88_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R88_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R88_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R88_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R88_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R88_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R88_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R88_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R88_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R88_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_US_R88_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_R88_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R89_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R89_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R89_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R89_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R89_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R89_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R89_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R89_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R89_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R89_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R89_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R89_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R89_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R89_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R89_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_FI_R89_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R89_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R89_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R89_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R89_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R89_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_R89_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R89_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R89_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R89_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R89_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R89_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R89_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R89_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R89_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R89_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R89_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_NO_R89_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R89_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R89_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R89_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R89_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R89_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R89_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R89_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R89_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R89_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R89_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_R89_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R90_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R90_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R90_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R90_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R90_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_BR_R90_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R90_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R90_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R90_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R90_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R90_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R90_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R90_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R90_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R90_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R90_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R90_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R90_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R90_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R90_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R90_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_R90_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_IE_R90_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R90_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R90_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R90_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R90_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R90_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R90_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R90_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R90_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R90_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R90_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R90_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R90_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R90_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R90_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R90_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R90_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_SI_R90_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R90_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R90_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R90_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_R90_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R91_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R91_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R91_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R91_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R91_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R91_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R91_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R91_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R91_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R91_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R91_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R91_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_DK_R91_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R91_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R91_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R91_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R91_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R91_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R91_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R91_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R91_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_R91_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R91_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R91_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R91_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R91_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R91_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R91_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R91_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_LV_R91_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R91_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R91_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R91_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R91_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R91_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R91_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R91_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R91_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R91_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R91_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R91_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R91_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R91_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_R91_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R92_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R92_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_AU_R92_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R92_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R92_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R92_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R92_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R92_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R92_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R92_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R92_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R92_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R92_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R92_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R92_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R92_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R92_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R92_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R92_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_HK_R92_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R92_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_R92_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R92_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R92_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R92_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R92_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R92_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R92_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R92_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R92_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R92_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R92_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R92_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R92_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R92_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R92_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_RU_R92_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R92_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R92_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R92_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R92_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R92_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R92_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_R92_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R93_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R93_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R93_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R93_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R93_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R93_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R93_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R93_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R93_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_CY_R93_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R93_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R93_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R93_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R93_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R93_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R93_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R93_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R93_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R93_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R93_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R93_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_R93_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R93_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R93_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R93_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R93_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_KR_R93_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R93_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R93_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R93_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R93_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R93_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R93_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R93_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R93_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R93_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R93_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R93_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R93_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R93_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R93_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R93_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R93_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_x2_R93_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R94_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R94_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R94_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R94_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R94_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R94_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R94_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R94_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R94_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R94_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R94_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R94_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R94_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R94_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R94_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R94_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_FR_R94_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R94_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R94_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R94_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R94_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_R94_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R94_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R94_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R94_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R94_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R94_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R94_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R94_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R94_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R94_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R94_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R94_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_PL_R94_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R94_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R94_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R94_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R94_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R94_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R94_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R94_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R94_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R94_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_R94_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R95_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R95_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R95_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R95_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R95_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R95_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_CA_R95_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R95_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R95_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R95_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R95_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R95_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R95_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R95_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R95_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R95_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R95_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R95_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R95_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R95_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R95_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_R95_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R95_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_IL_R95_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R95_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R95_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R95_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R95_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R95_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R95_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R95_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R95_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R95_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R95_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R95_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R95_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R95_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R95_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R95_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R95_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_SK_R95_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R95_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R95_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_R95_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R96_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R96_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R96_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R96_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R96_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R96_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R96_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R96_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R96_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R96_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R96_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R96_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R96_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_EE_R96_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R96_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R96_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R96_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R96_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R96_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R96_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R96_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_R96_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R96_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R96_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R96_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R96_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R96_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R96_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R96_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R96_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_MT_R96_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R96_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R96_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R96_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R96_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R96_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R96_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R96_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R96_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R96_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R96_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R96_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R96_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_R96_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R97_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R97_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R97_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_BE_R97_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R97_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R97_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R97_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R97_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R97_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R97_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R97_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R97_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R97_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R97_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R97_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R97_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R97_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R97_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R97_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R97_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_HR_R97_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_R97_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R97_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R97_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R97_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R97_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R97_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R97_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R97_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R97_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R97_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R97_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R97_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R97_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R97_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R97_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R97_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_SE_R97_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R97_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R97_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R97_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R97_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R97_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_R97_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R98_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R98_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R98_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R98_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R98_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R98_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R98_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R98_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R98_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R98_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_CZ_R98_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R98_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R98_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R98_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R98_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R98_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R98_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R98_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R98_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R98_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R98_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_R98_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R98_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R98_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R98_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R98_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R98_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_LT_R98_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R98_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R98_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R98_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R98_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R98_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R98_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R98_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R98_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R98_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R98_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R98_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R98_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R98_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R98_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R98_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_R98_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_x0_R99_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R99_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R99_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R99_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R99_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R99_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R99_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R99_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R99_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R99_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R99_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R99_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R99_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R99_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R99_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R99_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R99_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_GB_R99_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R99_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R99_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R99_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_R99_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R99_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R99_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R99_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R99_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R99_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R99_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R99_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R99_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R99_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R99_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R99_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R99_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_PT_R99_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R99_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R99_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R99_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R99_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R99_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R99_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R99_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R99_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_R99_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R01_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R01_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R01_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R01_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R01_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R01_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R01_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_CH_R01_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R01_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R01_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R01_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R01_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R01_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R01_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R01_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R01_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R01_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R01_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R01_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R01_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_R01_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R01_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R01_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R01_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_IT_R01_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R01_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R01_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R01_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R01_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R01_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R01_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R01_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R01_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R01_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R01_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R01_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R01_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R01_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R01_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R01_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R01_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_TR_R01_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_R01_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R01_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R02_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R02_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R02_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R02_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R02_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R02_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R02_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R02_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R02_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R02_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R02_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R02_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R02_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R02_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_ES_R02_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R02_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R02_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R02_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R02_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R02_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_R02_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R02_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R02_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R02_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R02_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R02_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R02_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R02_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R02_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R02_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R02_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_NL_R02_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R02_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R02_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R02_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R02_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R02_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R02_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R02_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R02_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R02_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R02_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_R02_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R02_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R03_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R03_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R03_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R03_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_BG_R03_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R03_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R03_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R03_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R03_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R03_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R03_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R03_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R03_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R03_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R03_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R03_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R03_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R03_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R03_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R03_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_R03_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_HU_R03_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R03_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R03_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R03_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R03_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R03_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R03_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R03_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R03_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R03_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R03_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R03_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R03_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R03_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R03_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R03_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R03_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_SG_R03_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R03_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R03_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R03_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_R03_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R03_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R04_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R04_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R04_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R04_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R04_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R04_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R04_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R04_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R04_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R04_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R04_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_DE_R04_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R04_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R04_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R04_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R04_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R04_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R04_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R04_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R04_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_R04_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R04_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R04_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R04_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R04_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R04_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R04_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R04_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_LU_R04_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R04_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R04_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R04_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R04_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R04_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R04_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R04_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R04_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R04_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R04_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R04_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R04_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R04_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_R04_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R04_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R05_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_AT_R05_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R05_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R05_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R05_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R05_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R05_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R05_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R05_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R05_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R05_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R05_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R05_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R05_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R05_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R05_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R05_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R05_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_GR_R05_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R05_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_R05_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R05_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R05_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R05_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R05_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R05_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R05_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R05_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R05_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R05_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R05_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R05_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R05_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R05_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R05_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_RO_R05_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R05_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R05_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R05_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R05_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R05_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R05_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_R05_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R05_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R06_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R06_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R06_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R06_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R06_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R06_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R06_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R06_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_CN_R06_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R06_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R06_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R06_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R06_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R06_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R06_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R06_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R06_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R06_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R06_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R06_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_R06_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R06_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R06_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R06_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R06_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_JP_R06_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R06_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R06_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R06_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R06_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R06_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R06_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R06_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R06_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R06_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R06_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R06_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R06_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R06_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R06_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R06_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R06_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_US_R06_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R06_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R07_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R07_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R07_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R07_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R07_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R07_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R07_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R07_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R07_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R07_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R07_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R07_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R07_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R07_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R07_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_FI_R07_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R07_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R07_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R07_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R07_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_R07_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R07_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R07_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R07_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R07_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R07_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R07_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R07_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R07_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R07_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R07_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R07_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_NO_R07_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R07_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R07_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R07_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R07_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R07_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R07_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R07_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R07_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R07_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_R07_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R07_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R08_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R08_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R08_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R08_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R08_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_BR_R08_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R08_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R08_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R08_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R08_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R08_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R08_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R08_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R08_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R08_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R08_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R08_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R08_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R08_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R08_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_R08_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R08_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_IE_R08_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R08_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R08_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R08_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R08_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R08_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R08_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R08_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R08_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R08_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R08_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R08_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R08_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R08_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R08_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R08_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R08_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_SI_R08_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R08_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R08_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_R08_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R08_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R09_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R09_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R09_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R09_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R09_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R09_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R09_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R09_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R09_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R09_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R09_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R09_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_DK_R09_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R09_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R09_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R09_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R09_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R09_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R09_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R09_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_R09_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R09_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R09_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R09_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R09_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R09_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R09_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R09_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R09_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_LV_R09_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R09_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R09_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R09_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R09_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R09_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R09_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R09_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R09_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R09_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R09_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R09_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R09_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_R09_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R09_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R10_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R10_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_AU_R10_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R10_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R10_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R10_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R10_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R10_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R10_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R10_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R10_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R10_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R10_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R10_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R10_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R10_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R10_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R10_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R10_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_HK_R10_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_R10_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R10_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R10_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R10_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R10_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R10_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R10_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R10_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R10_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R10_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R10_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R10_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R10_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R10_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R10_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R10_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_RU_R10_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R10_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R10_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R10_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R10_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R10_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_R10_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R10_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R11_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R11_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R11_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R11_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R11_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R11_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R11_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R11_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R11_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_CY_R11_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R11_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R11_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R11_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R11_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R11_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R11_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R11_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R11_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R11_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R11_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_R11_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R11_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R11_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R11_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R11_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R11_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_KR_R11_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R11_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R11_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R11_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R11_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R11_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R11_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R11_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R11_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R11_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R11_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R11_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R11_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R11_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R11_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R11_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_R11_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_x2_R11_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R12_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R12_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R12_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R12_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R12_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R12_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R12_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R12_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R12_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R12_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R12_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R12_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R12_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R12_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R12_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R12_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_FR_R12_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R12_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R12_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R12_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_R12_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R12_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R12_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R12_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R12_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R12_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R12_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R12_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R12_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R12_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R12_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R12_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R12_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_PL_R12_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R12_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R12_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R12_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R12_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R12_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R12_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R12_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R12_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_R12_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R12_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R13_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R13_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R13_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R13_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R13_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R13_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_CA_R13_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R13_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R13_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R13_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R13_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R13_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R13_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R13_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R13_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R13_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R13_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R13_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R13_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R13_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_R13_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R13_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R13_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_IL_R13_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R13_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R13_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R13_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R13_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R13_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R13_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R13_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R13_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R13_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R13_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R13_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R13_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R13_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R13_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R13_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R13_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_SK_R13_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R13_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_R13_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R13_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R14_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R14_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R14_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R14_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R14_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R14_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R14_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R14_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R14_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R14_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R14_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R14_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R14_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_EE_R14_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R14_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R14_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R14_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R14_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R14_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R14_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_R14_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R14_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R14_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R14_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R14_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R14_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R14_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R14_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R14_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R14_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_MT_R14_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R14_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R14_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R14_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R14_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R14_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R14_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R14_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R14_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R14_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R14_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R14_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_R14_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R14_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R15_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R15_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R15_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_BE_R15_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R15_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R15_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R15_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R15_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R15_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R15_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R15_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R15_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R15_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R15_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R15_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R15_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R15_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R15_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R15_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R15_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_HR_R15_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R15_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R15_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R15_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R15_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R15_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R15_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R15_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R15_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R15_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R15_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R15_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R15_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R15_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R15_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R15_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R15_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_SE_R15_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R15_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R15_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R15_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R15_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_R15_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R15_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R16_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R16_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R16_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R16_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R16_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R16_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R16_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R16_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R16_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R16_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_CZ_R16_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R16_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R16_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R16_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R16_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R16_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R16_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R16_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R16_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R16_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_R16_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R16_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R16_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R16_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R16_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R16_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R16_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_LT_R16_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R16_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R16_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R16_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R16_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R16_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R16_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R16_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R16_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R16_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R16_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R16_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R16_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R16_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R16_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_R16_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R16_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_x0_R17_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R17_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R17_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R17_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R17_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R17_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R17_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R17_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R17_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R17_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R17_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R17_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R17_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R17_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R17_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R17_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R17_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_GB_R17_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R17_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R17_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_R17_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R17_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R17_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R17_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R17_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R17_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R17_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R17_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R17_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R17_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R17_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R17_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R17_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R17_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_PT_R17_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R17_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R17_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R17_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R17_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R17_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R17_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R17_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_R17_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R17_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R18_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R18_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R18_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R18_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R18_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R18_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R18_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_CH_R18_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R18_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R18_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R18_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R18_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R18_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R18_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R18_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R18_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R18_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R18_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R18_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R18_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_R18_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R18_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R18_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R18_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_IT_R18_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R18_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R18_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R18_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R18_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R18_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R18_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R18_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R18_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R18_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R18_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R18_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R18_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R18_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R18_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R18_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R18_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_TR_R18_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_R18_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R18_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R19_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R19_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R19_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R19_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R19_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R19_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R19_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R19_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R19_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R19_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R19_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R19_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R19_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R19_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_ES_R19_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R19_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R19_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R19_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R19_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R19_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_R19_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R19_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R19_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R19_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R19_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R19_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R19_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R19_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R19_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R19_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R19_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_NL_R19_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R19_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R19_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R19_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R19_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R19_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R19_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R19_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R19_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R19_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R19_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_R19_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R19_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R20_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R20_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R20_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R20_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_BG_R20_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R20_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R20_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R20_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R20_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R20_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R20_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R20_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R20_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R20_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R20_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R20_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R20_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R20_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R20_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R20_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_R20_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_HU_R20_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R20_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R20_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R20_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R20_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R20_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R20_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R20_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R20_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R20_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R20_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R20_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R20_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R20_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R20_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R20_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R20_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_SG_R20_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R20_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R20_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R20_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_R20_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R20_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R21_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R21_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R21_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R21_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R21_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R21_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R21_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R21_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R21_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R21_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R21_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_DE_R21_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R21_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R21_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R21_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R21_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R21_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R21_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R21_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R21_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_R21_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R21_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R21_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R21_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R21_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R21_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R21_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R21_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_LU_R21_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R21_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R21_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R21_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R21_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R21_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R21_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R21_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R21_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R21_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R21_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R21_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R21_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R21_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_R21_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R21_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R22_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_AT_R22_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R22_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R22_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R22_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R22_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R22_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R22_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R22_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R22_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R22_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R22_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R22_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R22_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R22_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R22_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R22_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R22_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_GR_R22_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R22_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_R22_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R22_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R22_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R22_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R22_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R22_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R22_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R22_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R22_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R22_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R22_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R22_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R22_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R22_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R22_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_RO_R22_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R22_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R22_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R22_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R22_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R22_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R22_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_R22_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R22_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R23_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R23_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R23_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R23_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R23_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R23_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R23_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R23_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_CN_R23_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R23_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R23_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R23_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R23_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R23_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R23_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R23_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R23_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R23_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R23_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R23_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_R23_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R23_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R23_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R23_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R23_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_JP_R23_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R23_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R23_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R23_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R23_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R23_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R23_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R23_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R23_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R23_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R23_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R23_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R23_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R23_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R23_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R23_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R23_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_US_R23_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R23_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R24_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R24_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R24_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R24_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R24_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R24_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R24_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R24_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R24_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R24_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R24_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R24_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R24_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R24_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R24_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_FI_R24_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R24_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R24_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R24_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R24_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_R24_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R24_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R24_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R24_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R24_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R24_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R24_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R24_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R24_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R24_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R24_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R24_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_NO_R24_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R24_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R24_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R24_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R24_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R24_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R24_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R24_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R24_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R24_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_R24_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R24_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R25_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R25_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R25_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R25_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R25_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_BR_R25_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R25_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R25_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R25_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R25_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R25_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R25_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R25_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R25_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R25_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R25_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R25_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R25_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R25_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R25_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_R25_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R25_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_IE_R25_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R25_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R25_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R25_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R25_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R25_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R25_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R25_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R25_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R25_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R25_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R25_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R25_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R25_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R25_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R25_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R25_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_SI_R25_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R25_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R25_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_R25_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R25_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R26_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R26_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R26_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R26_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R26_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R26_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R26_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R26_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R26_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R26_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R26_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R26_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_DK_R26_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R26_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R26_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R26_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R26_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R26_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R26_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R26_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_R26_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R26_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R26_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R26_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R26_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R26_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R26_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R26_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R26_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_LV_R26_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R26_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R26_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R26_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R26_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R26_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R26_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R26_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R26_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R26_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R26_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R26_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R26_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_R26_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R26_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R27_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R27_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_AU_R27_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R27_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R27_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R27_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R27_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R27_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R27_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R27_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R27_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R27_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R27_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R27_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R27_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R27_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R27_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R27_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R27_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_HK_R27_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_R27_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R27_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R27_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R27_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R27_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R27_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R27_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R27_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R27_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R27_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R27_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R27_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R27_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R27_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R27_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R27_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_RU_R27_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R27_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R27_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R27_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R27_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R27_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_R27_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R27_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R28_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R28_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R28_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R28_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R28_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R28_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R28_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R28_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R28_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_CY_R28_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R28_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R28_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R28_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R28_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R28_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R28_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R28_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R28_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R28_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R28_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_R28_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R28_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R28_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R28_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R28_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R28_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_KR_R28_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R28_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R28_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R28_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R28_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R28_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R28_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R28_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R28_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R28_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R28_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R28_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R28_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R28_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R28_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R28_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_R28_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_x2_R28_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R29_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R29_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R29_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R29_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R29_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R29_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R29_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R29_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R29_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R29_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R29_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R29_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R29_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R29_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R29_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R29_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_FR_R29_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R29_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R29_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R29_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_R29_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R29_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R29_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R29_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R29_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R29_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R29_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R29_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R29_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R29_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R29_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R29_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R29_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_PL_R29_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R29_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R29_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R29_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R29_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R29_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R29_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R29_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R29_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_R29_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R29_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R30_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R30_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R30_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R30_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R30_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R30_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_CA_R30_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R30_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R30_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R30_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R30_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R30_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R30_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R30_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R30_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R30_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R30_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R30_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R30_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R30_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_R30_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R30_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R30_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_IL_R30_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R30_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R30_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R30_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R30_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R30_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R30_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R30_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R30_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R30_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R30_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R30_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R30_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R30_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R30_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R30_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R30_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_SK_R30_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R30_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_R30_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R30_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R31_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R31_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R31_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R31_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R31_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R31_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R31_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R31_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R31_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R31_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R31_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R31_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R31_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_EE_R31_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R31_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R31_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R31_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R31_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R31_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R31_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_R31_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R31_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R31_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R31_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R31_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R31_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R31_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R31_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R31_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R31_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_MT_R31_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R31_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R31_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R31_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R31_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R31_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R31_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R31_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R31_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R31_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R31_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R31_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_R31_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R31_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R32_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R32_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R32_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_BE_R32_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R32_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R32_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R32_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R32_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R32_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R32_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R32_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R32_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R32_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R32_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R32_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R32_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R32_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R32_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R32_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R32_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_HR_R32_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R32_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R32_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R32_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R32_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R32_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R32_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R32_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R32_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R32_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R32_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R32_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R32_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R32_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R32_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R32_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R32_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_SE_R32_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R32_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R32_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R32_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R32_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_R32_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R32_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R33_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R33_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R33_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R33_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R33_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R33_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R33_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R33_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R33_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R33_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_CZ_R33_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R33_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R33_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R33_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R33_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R33_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R33_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R33_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R33_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R33_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_R33_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R33_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R33_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R33_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R33_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R33_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R33_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_LT_R33_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R33_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R33_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R33_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R33_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R33_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R33_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R33_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R33_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R33_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R33_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R33_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R33_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R33_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R33_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_R33_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R33_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_x0_R34_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R34_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R34_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R34_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R34_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R34_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R34_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R34_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R34_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R34_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R34_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R34_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R34_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R34_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R34_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R34_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R34_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_GB_R34_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R34_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R34_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_R34_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R34_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R34_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R34_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R34_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R34_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R34_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R34_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R34_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R34_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R34_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R34_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R34_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R34_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_PT_R34_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R34_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R34_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R34_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R34_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R34_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R34_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R34_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_R34_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R34_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R35_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R35_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R35_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R35_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R35_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R35_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R35_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_CH_R35_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R35_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R35_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R35_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R35_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R35_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R35_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R35_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R35_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R35_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R35_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R35_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R35_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_R35_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R35_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R35_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R35_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_IT_R35_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R35_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R35_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R35_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R35_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R35_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R35_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R35_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R35_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R35_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R35_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R35_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R35_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R35_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R35_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R35_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R35_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_TR_R35_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_R35_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R35_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R36_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R36_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R36_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R36_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R36_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R36_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R36_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R36_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R36_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R36_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R36_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R36_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R36_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R36_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_ES_R36_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R36_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R36_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R36_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R36_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R36_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_R36_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R36_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R36_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R36_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R36_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R36_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R36_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R36_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R36_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R36_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R36_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_NL_R36_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R36_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R36_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R36_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R36_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R36_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R36_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R36_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R36_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R36_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R36_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_R36_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R36_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R37_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R37_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R37_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R37_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_BG_R37_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R37_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R37_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R37_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R37_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R37_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R37_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R37_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R37_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R37_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R37_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R37_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R37_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R37_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R37_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R37_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_R37_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_HU_R37_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R37_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R37_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R37_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R37_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R37_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R37_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R37_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R37_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R37_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R37_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R37_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R37_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R37_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R37_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R37_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R37_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_SG_R37_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R37_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R37_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R37_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_R37_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R37_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R38_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R38_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R38_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R38_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R38_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R38_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R38_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R38_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R38_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R38_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R38_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_DE_R38_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R38_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R38_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R38_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R38_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R38_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R38_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R38_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R38_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_R38_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R38_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R38_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R38_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R38_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R38_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R38_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R38_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_LU_R38_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R38_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R38_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R38_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R38_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R38_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R38_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R38_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R38_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R38_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R38_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R38_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R38_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R38_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_R38_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R38_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R39_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_AT_R39_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R39_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R39_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R39_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R39_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R39_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R39_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R39_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R39_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R39_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R39_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R39_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R39_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R39_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R39_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R39_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R39_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_GR_R39_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R39_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_R39_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R39_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R39_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R39_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R39_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R39_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R39_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R39_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R39_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R39_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R39_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R39_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R39_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R39_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R39_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_RO_R39_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R39_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R39_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R39_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R39_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R39_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R39_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_R39_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R39_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R40_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R40_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R40_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R40_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R40_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R40_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R40_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R40_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_CN_R40_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R40_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R40_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R40_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R40_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R40_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R40_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R40_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R40_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R40_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R40_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R40_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_R40_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R40_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R40_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R40_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R40_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_JP_R40_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R40_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R40_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R40_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R40_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R40_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R40_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R40_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R40_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R40_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R40_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R40_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R40_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R40_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R40_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R40_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R40_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_US_R40_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R40_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R41_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R41_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R41_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R41_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R41_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R41_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R41_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R41_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R41_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R41_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R41_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R41_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R41_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R41_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R41_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_FI_R41_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R41_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R41_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R41_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R41_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_R41_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R41_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R41_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R41_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R41_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R41_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R41_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R41_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R41_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R41_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R41_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R41_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_NO_R41_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R41_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R41_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R41_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R41_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R41_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R41_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R41_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R41_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R41_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_R41_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R41_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R42_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R42_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R42_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R42_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R42_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_BR_R42_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R42_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R42_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R42_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R42_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R42_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R42_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R42_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R42_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R42_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R42_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R42_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R42_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R42_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R42_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_R42_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R42_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_IE_R42_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R42_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R42_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R42_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R42_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R42_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R42_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R42_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R42_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R42_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R42_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R42_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R42_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R42_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R42_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R42_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R42_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_SI_R42_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R42_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R42_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_R42_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R42_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R43_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R43_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R43_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R43_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R43_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R43_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R43_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R43_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R43_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R43_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R43_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R43_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_DK_R43_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R43_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R43_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R43_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R43_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R43_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R43_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R43_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_R43_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R43_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R43_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R43_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R43_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R43_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R43_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R43_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R43_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_LV_R43_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R43_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R43_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R43_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R43_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R43_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R43_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R43_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R43_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R43_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R43_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R43_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R43_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_R43_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R43_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R44_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R44_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_AU_R44_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R44_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R44_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R44_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R44_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R44_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R44_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R44_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R44_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R44_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R44_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R44_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R44_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R44_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R44_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R44_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R44_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_HK_R44_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_R44_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R44_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R44_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R44_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R44_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R44_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R44_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R44_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R44_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R44_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R44_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R44_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R44_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R44_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R44_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R44_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_RU_R44_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R44_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R44_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R44_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R44_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R44_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_R44_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R44_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R45_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R45_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R45_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R45_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R45_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R45_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R45_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R45_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R45_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_CY_R45_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R45_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R45_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R45_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R45_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R45_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R45_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R45_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R45_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R45_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R45_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_R45_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R45_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R45_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R45_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R45_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R45_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_KR_R45_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R45_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R45_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R45_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R45_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R45_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R45_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R45_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R45_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R45_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R45_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R45_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R45_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R45_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R45_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R45_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_R45_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_x2_R45_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R46_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R46_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R46_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R46_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R46_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R46_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R46_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R46_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R46_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R46_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R46_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R46_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R46_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R46_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R46_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R46_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_FR_R46_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R46_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R46_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R46_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_R46_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R46_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R46_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R46_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R46_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R46_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R46_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R46_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R46_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R46_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R46_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R46_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R46_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_PL_R46_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R46_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R46_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R46_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R46_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R46_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R46_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R46_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R46_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_R46_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R46_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R47_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R47_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R47_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R47_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R47_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R47_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_CA_R47_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R47_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R47_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R47_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R47_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R47_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R47_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R47_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R47_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R47_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R47_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R47_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R47_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R47_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_R47_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R47_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R47_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_IL_R47_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R47_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R47_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R47_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R47_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R47_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R47_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R47_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R47_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R47_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R47_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R47_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R47_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R47_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R47_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R47_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R47_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_SK_R47_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R47_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_R47_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R47_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R48_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R48_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R48_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R48_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R48_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R48_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R48_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R48_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R48_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R48_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R48_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R48_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R48_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_EE_R48_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R48_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R48_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R48_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R48_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R48_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R48_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_R48_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R48_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R48_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R48_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R48_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R48_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R48_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R48_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R48_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R48_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_MT_R48_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R48_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R48_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R48_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R48_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R48_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R48_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R48_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R48_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R48_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R48_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R48_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_R48_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R48_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R49_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R49_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R49_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_BE_R49_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R49_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R49_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R49_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R49_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R49_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R49_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R49_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R49_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R49_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R49_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R49_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R49_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R49_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R49_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R49_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R49_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_HR_R49_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R49_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R49_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R49_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R49_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R49_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R49_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R49_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R49_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R49_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R49_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R49_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R49_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R49_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R49_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R49_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R49_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_SE_R49_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R49_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R49_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R49_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R49_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_R49_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R49_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R50_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R50_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R50_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R50_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R50_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R50_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R50_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R50_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R50_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R50_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_CZ_R50_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R50_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R50_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R50_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R50_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R50_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R50_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R50_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R50_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R50_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_R50_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R50_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R50_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R50_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R50_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R50_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R50_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_LT_R50_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R50_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R50_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R50_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R50_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R50_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R50_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R50_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R50_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R50_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R50_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R50_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R50_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R50_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R50_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_R50_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R50_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_x0_R51_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R51_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R51_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R51_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R51_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R51_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R51_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R51_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R51_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R51_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R51_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R51_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R51_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R51_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R51_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R51_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R51_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_GB_R51_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R51_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R51_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_R51_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R51_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R51_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R51_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R51_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R51_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R51_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R51_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R51_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R51_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R51_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R51_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R51_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R51_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_PT_R51_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R51_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R51_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R51_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R51_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R51_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R51_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R51_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_R51_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R51_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R52_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R52_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R52_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R52_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R52_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R52_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R52_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_CH_R52_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R52_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R52_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R52_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R52_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R52_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R52_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R52_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R52_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R52_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R52_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R52_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R52_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_R52_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R52_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R52_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R52_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_IT_R52_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R52_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R52_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R52_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R52_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R52_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R52_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R52_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R52_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R52_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R52_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R52_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R52_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R52_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R52_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R52_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R52_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_TR_R52_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_R52_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R52_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R53_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R53_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R53_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R53_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R53_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R53_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R53_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R53_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R53_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R53_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R53_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R53_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R53_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R53_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_ES_R53_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R53_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R53_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R53_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R53_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R53_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_R53_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R53_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R53_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R53_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R53_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R53_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R53_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R53_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R53_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R53_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R53_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_NL_R53_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R53_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R53_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R53_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R53_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R53_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R53_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R53_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R53_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R53_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R53_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_R53_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R53_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R54_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R54_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R54_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R54_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_BG_R54_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R54_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R54_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R54_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R54_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R54_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R54_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R54_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R54_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R54_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R54_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R54_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R54_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R54_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R54_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R54_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_R54_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_HU_R54_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R54_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R54_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R54_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R54_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R54_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R54_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R54_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R54_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R54_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R54_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R54_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R54_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R54_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R54_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R54_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R54_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_SG_R54_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R54_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R54_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R54_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_R54_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R54_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R55_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R55_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R55_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R55_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R55_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R55_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R55_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R55_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R55_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R55_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R55_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_DE_R55_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R55_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R55_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R55_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R55_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R55_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R55_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R55_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R55_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_R55_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R55_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R55_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R55_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R55_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R55_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R55_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R55_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_LU_R55_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R55_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R55_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R55_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R55_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R55_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R55_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R55_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R55_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R55_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R55_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R55_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R55_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R55_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_R55_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R55_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R56_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_AT_R56_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R56_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R56_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R56_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R56_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R56_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R56_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R56_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R56_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R56_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R56_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R56_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R56_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R56_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R56_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R56_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R56_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_GR_R56_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R56_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_R56_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R56_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R56_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R56_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R56_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R56_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R56_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R56_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R56_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R56_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R56_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R56_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R56_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R56_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R56_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_RO_R56_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R56_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R56_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R56_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R56_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R56_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R56_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_R56_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R56_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R57_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R57_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R57_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R57_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R57_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R57_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R57_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R57_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_CN_R57_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R57_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R57_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R57_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R57_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R57_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R57_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R57_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R57_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R57_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R57_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R57_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_R57_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R57_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R57_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R57_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R57_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_JP_R57_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R57_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R57_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R57_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R57_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R57_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R57_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R57_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R57_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R57_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R57_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R57_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R57_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R57_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R57_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R57_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R57_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_US_R57_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R57_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R58_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R58_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R58_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R58_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R58_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R58_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R58_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R58_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R58_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R58_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R58_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R58_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R58_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R58_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R58_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_FI_R58_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R58_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R58_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R58_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R58_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_R58_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R58_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R58_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R58_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R58_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R58_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R58_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R58_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R58_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R58_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R58_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R58_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_NO_R58_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R58_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R58_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R58_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R58_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R58_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R58_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R58_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R58_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R58_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_R58_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R58_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R59_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R59_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R59_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R59_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R59_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_BR_R59_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R59_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R59_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R59_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R59_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R59_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R59_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R59_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R59_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R59_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R59_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R59_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R59_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R59_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R59_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_R59_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R59_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_IE_R59_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R59_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R59_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R59_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R59_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R59_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R59_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R59_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R59_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R59_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R59_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R59_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R59_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R59_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R59_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R59_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R59_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_SI_R59_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R59_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R59_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_R59_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R59_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R60_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R60_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R60_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R60_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R60_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R60_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R60_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R60_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R60_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R60_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R60_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R60_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_DK_R60_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R60_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R60_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R60_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R60_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R60_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R60_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R60_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_R60_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R60_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R60_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R60_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R60_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R60_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R60_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R60_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R60_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_LV_R60_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R60_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R60_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R60_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R60_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R60_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R60_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R60_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R60_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R60_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R60_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R60_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R60_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_R60_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R60_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R61_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R61_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_AU_R61_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R61_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R61_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R61_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R61_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R61_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R61_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R61_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R61_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R61_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R61_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R61_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R61_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R61_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R61_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R61_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R61_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_HK_R61_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_R61_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R61_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R61_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R61_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R61_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R61_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R61_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R61_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R61_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R61_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R61_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R61_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R61_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R61_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R61_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R61_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_RU_R61_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R61_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R61_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R61_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R61_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R61_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_R61_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R61_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R62_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R62_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R62_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R62_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R62_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R62_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R62_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R62_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R62_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_CY_R62_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R62_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R62_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R62_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R62_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R62_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R62_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R62_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R62_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R62_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R62_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_R62_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R62_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R62_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R62_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R62_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R62_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_KR_R62_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R62_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R62_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R62_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R62_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R62_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R62_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R62_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R62_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R62_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R62_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R62_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R62_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R62_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R62_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R62_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_R62_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_x2_R62_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R63_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R63_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R63_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R63_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R63_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R63_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R63_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R63_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R63_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R63_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R63_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R63_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R63_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R63_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R63_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R63_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_FR_R63_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R63_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R63_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R63_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_R63_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R63_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R63_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R63_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R63_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R63_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R63_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R63_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R63_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R63_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R63_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R63_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R63_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_PL_R63_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R63_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R63_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R63_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R63_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R63_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R63_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R63_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R63_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_R63_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R63_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R64_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R64_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R64_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R64_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R64_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R64_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_CA_R64_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R64_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R64_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R64_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R64_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R64_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R64_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R64_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R64_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R64_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R64_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R64_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R64_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R64_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_R64_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R64_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R64_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_IL_R64_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R64_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R64_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R64_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R64_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R64_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R64_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R64_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R64_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R64_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R64_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R64_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R64_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R64_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R64_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R64_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R64_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_SK_R64_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R64_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_R64_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R64_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R65_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R65_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R65_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R65_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R65_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R65_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R65_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R65_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R65_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R65_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R65_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R65_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R65_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_EE_R65_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R65_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R65_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R65_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R65_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R65_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R65_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_R65_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R65_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R65_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R65_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R65_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R65_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R65_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R65_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R65_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R65_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_MT_R65_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R65_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R65_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R65_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R65_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R65_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R65_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R65_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R65_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R65_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R65_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R65_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_R65_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R65_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R66_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R66_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R66_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_BE_R66_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R66_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R66_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R66_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R66_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R66_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R66_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R66_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R66_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R66_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R66_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R66_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R66_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R66_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R66_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R66_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R66_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_HR_R66_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R66_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R66_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R66_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R66_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R66_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R66_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R66_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R66_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R66_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R66_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R66_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R66_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R66_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R66_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R66_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R66_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_SE_R66_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R66_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R66_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R66_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R66_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_R66_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R66_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R67_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R67_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R67_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R67_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R67_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R67_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R67_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R67_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R67_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R67_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_CZ_R67_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R67_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R67_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R67_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R67_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R67_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R67_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R67_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R67_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R67_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_R67_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R67_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R67_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R67_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R67_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R67_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R67_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_LT_R67_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R67_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R67_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R67_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R67_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R67_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R67_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R67_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R67_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R67_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R67_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R67_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R67_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R67_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R67_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_R67_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R67_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_x0_R68_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R68_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R68_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R68_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R68_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R68_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R68_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R68_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R68_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R68_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R68_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R68_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R68_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R68_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R68_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R68_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R68_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_GB_R68_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R68_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R68_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_R68_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R68_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R68_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R68_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R68_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R68_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R68_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R68_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R68_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R68_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R68_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R68_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R68_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R68_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_PT_R68_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R68_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R68_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R68_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R68_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R68_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R68_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R68_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_R68_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R68_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R69_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R69_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R69_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R69_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R69_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R69_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R69_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_CH_R69_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R69_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R69_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R69_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R69_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R69_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R69_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R69_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R69_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R69_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R69_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R69_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R69_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_R69_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R69_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R69_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R69_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_IT_R69_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R69_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R69_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R69_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R69_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R69_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R69_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R69_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R69_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R69_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R69_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R69_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R69_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R69_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R69_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R69_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R69_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_TR_R69_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_R69_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R69_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R70_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R70_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R70_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R70_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R70_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R70_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R70_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R70_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R70_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R70_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R70_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R70_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R70_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R70_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_ES_R70_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R70_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R70_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R70_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R70_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R70_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_R70_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R70_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R70_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R70_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R70_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R70_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R70_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R70_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R70_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R70_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R70_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_NL_R70_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R70_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R70_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R70_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R70_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R70_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R70_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R70_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R70_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R70_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R70_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_R70_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R70_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R71_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R71_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R71_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R71_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_BG_R71_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R71_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R71_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R71_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R71_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R71_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R71_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R71_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R71_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R71_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R71_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R71_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R71_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R71_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R71_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R71_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_R71_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_HU_R71_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R71_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R71_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R71_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R71_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R71_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R71_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R71_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R71_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R71_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R71_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R71_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R71_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R71_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R71_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R71_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R71_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_SG_R71_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R71_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R71_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R71_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_R71_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R71_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R72_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R72_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R72_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R72_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R72_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R72_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R72_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R72_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R72_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R72_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R72_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_DE_R72_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R72_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R72_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R72_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R72_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R72_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R72_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R72_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R72_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_R72_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R72_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R72_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R72_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R72_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R72_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R72_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R72_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_LU_R72_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R72_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R72_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R72_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R72_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R72_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R72_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R72_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R72_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R72_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R72_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R72_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R72_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R72_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_R72_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R72_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R73_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_AT_R73_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R73_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R73_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R73_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R73_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R73_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R73_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R73_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R73_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R73_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R73_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R73_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R73_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R73_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R73_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R73_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R73_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_GR_R73_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R73_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_R73_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R73_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R73_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R73_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R73_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R73_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R73_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R73_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R73_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R73_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R73_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R73_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R73_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R73_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R73_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_RO_R73_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R73_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R73_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R73_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R73_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R73_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R73_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_R73_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R73_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R74_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R74_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R74_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R74_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R74_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R74_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R74_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R74_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_CN_R74_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R74_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R74_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R74_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R74_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R74_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R74_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R74_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R74_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R74_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R74_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R74_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_R74_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R74_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R74_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R74_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R74_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_JP_R74_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R74_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R74_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R74_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R74_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R74_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R74_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R74_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R74_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R74_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R74_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R74_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R74_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R74_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R74_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R74_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R74_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_US_R74_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R74_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R75_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R75_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R75_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R75_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R75_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R75_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R75_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R75_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R75_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R75_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R75_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R75_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R75_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R75_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R75_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_FI_R75_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R75_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R75_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R75_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R75_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_R75_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R75_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R75_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R75_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R75_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R75_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R75_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R75_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R75_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R75_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R75_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R75_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_NO_R75_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R75_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R75_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R75_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R75_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R75_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R75_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R75_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R75_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R75_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_R75_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R75_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R76_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R76_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R76_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R76_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R76_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_BR_R76_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R76_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R76_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R76_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R76_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R76_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R76_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R76_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R76_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R76_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R76_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R76_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R76_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R76_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R76_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_R76_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R76_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_IE_R76_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R76_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R76_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R76_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R76_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R76_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R76_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R76_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R76_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R76_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R76_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R76_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R76_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R76_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R76_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R76_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R76_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_SI_R76_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R76_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R76_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_R76_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R76_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R77_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R77_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R77_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R77_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R77_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R77_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R77_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R77_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R77_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R77_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R77_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R77_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_DK_R77_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R77_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R77_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R77_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R77_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R77_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R77_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R77_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_R77_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R77_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R77_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R77_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R77_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R77_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R77_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R77_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R77_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_LV_R77_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R77_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R77_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R77_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R77_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R77_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R77_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R77_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R77_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R77_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R77_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R77_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R77_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_R77_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R77_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R78_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R78_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_AU_R78_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R78_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R78_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R78_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R78_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R78_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R78_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R78_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R78_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R78_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R78_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R78_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R78_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R78_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R78_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R78_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R78_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_HK_R78_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_R78_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R78_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R78_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R78_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R78_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R78_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R78_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R78_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R78_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R78_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R78_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R78_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R78_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R78_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R78_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R78_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_RU_R78_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R78_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R78_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R78_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R78_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R78_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_R78_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R78_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R79_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R79_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R79_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R79_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R79_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R79_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R79_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R79_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R79_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_CY_R79_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R79_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R79_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R79_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R79_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R79_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R79_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R79_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R79_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R79_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R79_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_R79_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R79_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R79_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R79_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R79_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R79_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_KR_R79_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R79_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R79_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R79_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R79_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R79_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R79_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R79_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R79_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R79_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R79_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R79_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R79_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R79_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R79_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R79_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_R79_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_x2_R79_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R80_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R80_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R80_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R80_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R80_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R80_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R80_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R80_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R80_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R80_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R80_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R80_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R80_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R80_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R80_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R80_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_FR_R80_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R80_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R80_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R80_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_R80_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R80_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R80_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R80_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R80_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R80_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R80_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R80_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R80_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R80_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R80_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R80_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R80_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_PL_R80_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R80_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R80_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R80_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R80_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R80_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R80_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R80_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R80_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_R80_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R80_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R81_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R81_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R81_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R81_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R81_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R81_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_CA_R81_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R81_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R81_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R81_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R81_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R81_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R81_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R81_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R81_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R81_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R81_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R81_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R81_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R81_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_R81_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R81_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R81_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_IL_R81_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R81_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R81_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R81_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R81_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R81_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R81_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R81_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R81_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R81_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R81_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R81_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R81_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R81_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R81_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R81_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R81_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_SK_R81_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R81_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_R81_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R81_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R82_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R82_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R82_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R82_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R82_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R82_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R82_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R82_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R82_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R82_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R82_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R82_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R82_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_EE_R82_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R82_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R82_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R82_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R82_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R82_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R82_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_R82_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R82_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R82_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R82_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R82_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R82_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R82_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R82_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R82_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R82_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_MT_R82_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R82_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R82_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R82_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R82_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R82_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R82_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R82_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R82_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R82_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R82_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R82_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_R82_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R82_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R83_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R83_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R83_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_BE_R83_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R83_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R83_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R83_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R83_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R83_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R83_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R83_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R83_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R83_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R83_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R83_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R83_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R83_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R83_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R83_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R83_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_HR_R83_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R83_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R83_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R83_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R83_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R83_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R83_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R83_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R83_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R83_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R83_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R83_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R83_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R83_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R83_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R83_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R83_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_SE_R83_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R83_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R83_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R83_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R83_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_R83_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R83_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R84_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R84_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R84_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R84_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R84_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R84_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R84_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R84_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R84_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R84_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_CZ_R84_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R84_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R84_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R84_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R84_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R84_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R84_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R84_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R84_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R84_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_R84_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R84_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R84_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R84_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R84_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R84_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R84_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_LT_R84_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R84_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R84_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R84_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R84_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R84_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R84_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R84_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R84_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R84_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R84_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R84_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R84_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R84_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R84_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_R84_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R84_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_x0_R85_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R85_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R85_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R85_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R85_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R85_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R85_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R85_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R85_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R85_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R85_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R85_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R85_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R85_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R85_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R85_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R85_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_GB_R85_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R85_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R85_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_R85_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R85_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R85_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R85_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R85_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R85_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R85_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R85_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R85_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R85_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R85_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R85_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R85_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R85_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_PT_R85_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R85_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R85_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R85_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R85_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R85_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R85_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R85_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_R85_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R85_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R86_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R86_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R86_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R86_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R86_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R86_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R86_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_CH_R86_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R86_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R86_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R86_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R86_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R86_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R86_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R86_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R86_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R86_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R86_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R86_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R86_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_R86_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R86_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R86_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R86_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_IT_R86_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R86_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R86_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R86_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R86_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R86_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R86_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R86_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R86_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R86_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R86_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R86_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R86_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R86_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R86_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R86_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R86_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_TR_R86_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_R86_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R86_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R87_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R87_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R87_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R87_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R87_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R87_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R87_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R87_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R87_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R87_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R87_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R87_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R87_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R87_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_ES_R87_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R87_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R87_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R87_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R87_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R87_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_R87_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R87_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R87_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R87_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R87_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R87_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R87_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R87_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R87_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R87_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R87_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_NL_R87_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R87_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R87_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R87_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R87_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R87_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R87_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R87_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R87_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R87_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R87_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_R87_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R87_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R88_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R88_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R88_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R88_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_BG_R88_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R88_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R88_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R88_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R88_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R88_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R88_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R88_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R88_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R88_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R88_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R88_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R88_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R88_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R88_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R88_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_R88_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_HU_R88_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R88_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R88_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R88_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R88_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R88_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R88_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R88_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R88_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R88_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R88_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R88_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R88_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R88_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R88_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R88_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R88_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_SG_R88_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R88_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R88_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R88_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_R88_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R88_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R89_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R89_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R89_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R89_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R89_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R89_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R89_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R89_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R89_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R89_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R89_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_DE_R89_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R89_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R89_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R89_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R89_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R89_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R89_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R89_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R89_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_R89_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R89_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R89_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R89_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R89_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R89_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R89_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R89_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_LU_R89_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R89_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R89_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R89_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R89_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R89_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R89_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R89_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R89_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R89_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R89_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R89_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R89_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R89_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_R89_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R89_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R90_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_AT_R90_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R90_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R90_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R90_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R90_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R90_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R90_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R90_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R90_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R90_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R90_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R90_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R90_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R90_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R90_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R90_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R90_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_GR_R90_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R90_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_R90_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R90_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R90_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R90_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R90_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R90_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R90_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R90_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R90_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R90_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R90_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R90_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R90_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R90_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R90_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_RO_R90_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R90_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R90_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R90_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R90_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R90_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R90_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_R90_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R90_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R91_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R91_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R91_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R91_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R91_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R91_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R91_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R91_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_CN_R91_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R91_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R91_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R91_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R91_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R91_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R91_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R91_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R91_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R91_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R91_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R91_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_R91_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R91_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R91_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R91_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R91_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_JP_R91_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R91_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R91_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R91_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R91_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R91_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R91_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R91_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R91_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R91_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R91_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R91_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R91_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R91_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R91_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R91_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R91_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_US_R91_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R91_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R92_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R92_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R92_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R92_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R92_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R92_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R92_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R92_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R92_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R92_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R92_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R92_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R92_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R92_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R92_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_FI_R92_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R92_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R92_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R92_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R92_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_R92_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R92_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R92_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R92_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R92_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R92_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R92_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R92_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R92_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R92_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R92_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R92_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_NO_R92_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R92_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R92_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R92_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R92_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R92_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R92_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R92_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R92_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R92_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_R92_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R92_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R93_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R93_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R93_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R93_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R93_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_BR_R93_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R93_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R93_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R93_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R93_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R93_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R93_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R93_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R93_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R93_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R93_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R93_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R93_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R93_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R93_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_R93_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R93_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_IE_R93_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R93_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R93_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R93_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R93_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R93_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R93_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R93_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R93_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R93_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R93_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R93_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R93_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R93_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R93_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R93_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R93_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_SI_R93_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R93_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R93_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_R93_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R93_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R94_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R94_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R94_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R94_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R94_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R94_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R94_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R94_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R94_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R94_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R94_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R94_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_DK_R94_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R94_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R94_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R94_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R94_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R94_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R94_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R94_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_R94_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R94_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R94_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R94_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R94_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R94_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R94_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R94_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R94_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_LV_R94_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R94_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R94_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R94_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R94_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R94_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R94_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R94_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R94_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R94_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R94_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R94_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R94_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_R94_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R94_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R95_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R95_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_AU_R95_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R95_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R95_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R95_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R95_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R95_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R95_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R95_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R95_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R95_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R95_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R95_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R95_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R95_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R95_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R95_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R95_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_HK_R95_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_R95_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R95_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R95_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R95_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R95_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R95_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R95_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R95_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R95_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R95_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R95_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R95_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R95_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R95_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R95_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R95_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_RU_R95_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R95_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R95_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R95_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R95_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R95_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_R95_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R95_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R96_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R96_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R96_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R96_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R96_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R96_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R96_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R96_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R96_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_CY_R96_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R96_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R96_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R96_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R96_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R96_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R96_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R96_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R96_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R96_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R96_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_R96_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R96_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R96_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R96_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R96_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R96_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_KR_R96_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R96_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R96_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R96_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R96_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R96_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R96_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R96_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R96_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R96_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R96_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R96_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R96_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R96_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R96_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R96_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_R96_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_x2_R96_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R97_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R97_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R97_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R97_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R97_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R97_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R97_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R97_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R97_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R97_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R97_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R97_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R97_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R97_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R97_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R97_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_FR_R97_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R97_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R97_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R97_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_R97_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R97_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R97_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R97_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R97_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R97_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R97_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R97_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R97_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R97_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R97_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R97_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R97_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_PL_R97_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R97_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R97_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R97_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R97_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R97_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R97_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R97_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R97_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_R97_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R97_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R98_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R98_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R98_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R98_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R98_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R98_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_CA_R98_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R98_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R98_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R98_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R98_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R98_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R98_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R98_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R98_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R98_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R98_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R98_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R98_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R98_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_R98_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R98_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R98_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_IL_R98_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R98_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R98_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R98_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R98_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R98_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R98_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R98_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R98_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R98_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R98_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R98_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R98_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R98_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R98_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R98_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R98_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_SK_R98_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R98_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_R98_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R98_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R99_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R99_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R99_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R99_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R99_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R99_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R99_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R99_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R99_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R99_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R99_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R99_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R99_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_EE_R99_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R99_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R99_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R99_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R99_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R99_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R99_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_R99_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R99_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R99_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R99_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R99_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R99_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R99_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R99_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R99_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R99_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_MT_R99_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R99_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R99_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R99_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R99_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R99_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R99_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R99_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R99_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R99_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R99_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R99_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_R99_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R99_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R01_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R01_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R01_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_BE_R01_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R01_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R01_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R01_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R01_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R01_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R01_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R01_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R01_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R01_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R01_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R01_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R01_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R01_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R01_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R01_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R01_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_HR_R01_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_R01_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R01_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R01_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R01_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R01_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R01_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R01_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R01_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R01_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R01_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R01_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R01_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R01_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R01_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R01_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R01_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_SE_R01_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R01_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R01_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R01_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R01_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R01_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x2_R01_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R02_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R02_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R02_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R02_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R02_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R02_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R02_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R02_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R02_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R02_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_CZ_R02_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R02_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R02_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R02_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R02_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R02_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R02_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R02_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R02_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R02_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R02_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_R02_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R02_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R02_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R02_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R02_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R02_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_LT_R02_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R02_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R02_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R02_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R02_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R02_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R02_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R02_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R02_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R02_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R02_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R02_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R02_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R02_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R02_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R02_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x2_R02_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_x0_R03_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R03_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R03_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R03_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R03_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R03_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R03_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R03_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R03_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R03_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R03_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R03_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R03_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R03_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R03_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R03_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R03_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_GB_R03_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R03_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R03_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R03_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_R03_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R03_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R03_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R03_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R03_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R03_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R03_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R03_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R03_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R03_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R03_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R03_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R03_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_PT_R03_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R03_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R03_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R03_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R03_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R03_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R03_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R03_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R03_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x2_R03_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R04_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R04_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R04_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R04_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R04_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R04_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R04_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_CH_R04_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R04_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R04_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R04_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R04_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R04_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R04_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R04_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R04_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R04_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R04_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R04_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R04_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R04_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_R04_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R04_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R04_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_IT_R04_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R04_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R04_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R04_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R04_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R04_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R04_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R04_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R04_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R04_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R04_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R04_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R04_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R04_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R04_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R04_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R04_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_TR_R04_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R04_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x2_R04_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R05_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R05_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R05_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R05_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R05_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R05_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R05_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R05_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R05_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R05_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R05_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R05_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R05_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R05_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_ES_R05_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R05_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R05_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R05_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R05_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R05_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R05_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_R05_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R05_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R05_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R05_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R05_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R05_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R05_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R05_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R05_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R05_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_NL_R05_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R05_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R05_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R05_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R05_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R05_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R05_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R05_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R05_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R05_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R05_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R05_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x2_R05_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R06_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R06_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R06_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R06_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_BG_R06_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R06_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R06_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R06_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R06_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R06_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R06_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R06_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R06_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R06_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R06_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R06_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R06_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R06_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R06_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R06_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R06_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_HU_R06_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R06_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R06_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R06_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R06_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R06_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R06_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R06_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R06_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R06_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R06_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R06_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R06_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R06_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R06_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R06_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R06_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_SG_R06_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R06_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R06_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R06_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R06_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x2_R06_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R07_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R07_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R07_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R07_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R07_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R07_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R07_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R07_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R07_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R07_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R07_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_DE_R07_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R07_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R07_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R07_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R07_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R07_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R07_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R07_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R07_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R07_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_R07_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R07_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R07_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R07_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R07_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R07_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R07_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_LU_R07_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R07_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R07_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R07_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R07_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R07_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R07_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R07_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R07_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R07_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R07_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R07_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R07_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R07_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R07_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x2_R07_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R08_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_AT_R08_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R08_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R08_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R08_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R08_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R08_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R08_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R08_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R08_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R08_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R08_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R08_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R08_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R08_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R08_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R08_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R08_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_GR_R08_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R08_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R08_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_R08_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R08_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R08_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R08_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R08_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R08_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R08_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R08_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R08_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R08_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R08_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R08_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R08_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R08_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_RO_R08_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R08_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R08_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R08_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R08_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R08_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R08_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R08_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x2_R08_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R09_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R09_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R09_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R09_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R09_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R09_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R09_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R09_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_CN_R09_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R09_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R09_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R09_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R09_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R09_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R09_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R09_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R09_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R09_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R09_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R09_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R09_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_R09_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R09_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R09_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R09_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_JP_R09_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R09_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R09_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R09_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R09_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R09_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R09_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R09_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R09_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R09_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R09_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R09_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R09_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R09_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R09_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R09_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R09_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_US_R09_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x2_R09_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R10_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R10_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R10_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R10_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R10_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R10_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R10_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R10_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R10_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R10_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R10_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R10_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R10_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R10_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R10_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_FI_R10_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R10_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R10_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R10_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R10_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R10_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_R10_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R10_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R10_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R10_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R10_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R10_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R10_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R10_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R10_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R10_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R10_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_NO_R10_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R10_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R10_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R10_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R10_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R10_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R10_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R10_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R10_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R10_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R10_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x2_R10_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R11_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R11_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R11_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R11_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R11_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_BR_R11_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R11_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R11_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R11_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R11_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R11_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R11_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R11_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R11_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R11_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R11_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R11_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R11_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R11_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R11_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R11_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_R11_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_IE_R11_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R11_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R11_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R11_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R11_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R11_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R11_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R11_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R11_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R11_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R11_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R11_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R11_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R11_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R11_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R11_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R11_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_SI_R11_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R11_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R11_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R11_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x2_R11_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R12_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R12_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R12_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R12_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R12_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R12_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R12_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R12_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R12_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R12_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R12_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R12_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_DK_R12_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R12_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R12_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R12_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R12_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R12_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R12_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R12_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R12_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_R12_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R12_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R12_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R12_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R12_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R12_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R12_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R12_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_LV_R12_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R12_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R12_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R12_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R12_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R12_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R12_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R12_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R12_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R12_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R12_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R12_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R12_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R12_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x2_R12_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R13_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R13_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_AU_R13_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R13_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R13_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R13_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R13_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R13_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R13_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R13_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R13_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R13_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R13_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R13_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R13_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R13_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R13_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R13_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R13_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_HK_R13_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R13_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_R13_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R13_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R13_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R13_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R13_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R13_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R13_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R13_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R13_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R13_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R13_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R13_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R13_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R13_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R13_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_RU_R13_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R13_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R13_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R13_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R13_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R13_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R13_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x2_R13_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R14_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R14_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R14_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R14_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R14_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R14_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R14_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R14_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R14_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_CY_R14_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R14_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R14_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R14_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R14_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R14_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R14_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R14_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R14_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R14_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R14_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R14_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_R14_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R14_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R14_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R14_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R14_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_KR_R14_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R14_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R14_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R14_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R14_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R14_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R14_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R14_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R14_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R14_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R14_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R14_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R14_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R14_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R14_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R14_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R14_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_x2_R14_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R15_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R15_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R15_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R15_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R15_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R15_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R15_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R15_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R15_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R15_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R15_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R15_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R15_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R15_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R15_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R15_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_FR_R15_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R15_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R15_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R15_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R15_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_R15_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R15_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R15_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R15_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R15_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R15_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R15_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R15_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R15_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R15_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R15_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R15_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_PL_R15_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R15_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R15_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R15_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R15_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R15_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R15_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R15_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R15_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R15_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x2_R15_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R16_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R16_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R16_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R16_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R16_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R16_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_CA_R16_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R16_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R16_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R16_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R16_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R16_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R16_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R16_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R16_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R16_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R16_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R16_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R16_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R16_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R16_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_R16_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R16_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_IL_R16_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R16_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R16_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R16_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R16_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R16_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R16_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R16_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R16_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R16_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R16_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R16_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R16_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R16_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R16_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R16_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R16_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_SK_R16_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R16_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R16_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x2_R16_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R17_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R17_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R17_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R17_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R17_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R17_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R17_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R17_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R17_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R17_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R17_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R17_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R17_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_EE_R17_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R17_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R17_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R17_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R17_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R17_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R17_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R17_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_R17_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R17_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R17_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R17_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R17_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R17_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R17_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R17_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R17_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_MT_R17_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R17_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R17_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R17_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R17_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R17_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R17_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R17_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R17_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R17_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R17_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R17_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R17_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x2_R17_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R18_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R18_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R18_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_BE_R18_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R18_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R18_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R18_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R18_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R18_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R18_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R18_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R18_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R18_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R18_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R18_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R18_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R18_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R18_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R18_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R18_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_HR_R18_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_R18_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R18_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R18_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R18_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R18_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R18_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R18_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R18_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R18_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R18_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R18_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R18_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R18_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R18_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R18_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R18_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_SE_R18_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R18_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R18_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R18_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R18_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R18_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x2_R18_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R19_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R19_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R19_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R19_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R19_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R19_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R19_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R19_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R19_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R19_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_CZ_R19_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R19_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R19_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R19_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R19_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R19_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R19_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R19_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R19_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R19_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R19_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_R19_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R19_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R19_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R19_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R19_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R19_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_LT_R19_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R19_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R19_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R19_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R19_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R19_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R19_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R19_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R19_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R19_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R19_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R19_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R19_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R19_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R19_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R19_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x2_R19_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_x0_R20_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R20_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R20_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R20_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R20_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R20_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R20_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R20_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R20_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R20_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R20_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R20_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R20_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R20_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R20_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R20_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R20_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_GB_R20_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R20_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R20_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R20_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_R20_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R20_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R20_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R20_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R20_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R20_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R20_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R20_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R20_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R20_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R20_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R20_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R20_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_PT_R20_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R20_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R20_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R20_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R20_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R20_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R20_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R20_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R20_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x2_R20_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R21_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R21_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R21_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R21_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R21_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R21_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R21_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_CH_R21_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R21_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R21_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R21_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R21_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R21_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R21_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R21_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R21_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R21_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R21_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R21_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R21_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R21_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_R21_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R21_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R21_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_IT_R21_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R21_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R21_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R21_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R21_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R21_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R21_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R21_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R21_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R21_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R21_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R21_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R21_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R21_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R21_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R21_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R21_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_TR_R21_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R21_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x2_R21_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R22_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R22_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R22_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R22_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R22_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R22_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R22_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R22_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R22_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R22_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R22_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R22_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R22_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R22_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_ES_R22_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R22_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R22_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R22_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R22_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R22_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R22_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_R22_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R22_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R22_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R22_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R22_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R22_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R22_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R22_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R22_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R22_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_NL_R22_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R22_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R22_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R22_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R22_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R22_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R22_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R22_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R22_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R22_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R22_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R22_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x2_R22_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R23_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R23_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R23_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R23_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_BG_R23_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R23_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R23_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R23_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R23_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R23_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R23_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R23_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R23_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R23_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R23_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R23_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R23_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R23_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R23_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R23_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R23_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_HU_R23_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R23_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R23_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R23_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R23_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R23_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R23_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R23_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R23_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R23_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R23_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R23_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R23_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R23_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R23_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R23_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R23_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_SG_R23_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R23_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R23_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R23_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R23_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x2_R23_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R24_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R24_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R24_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R24_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R24_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R24_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R24_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R24_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R24_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R24_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R24_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_DE_R24_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R24_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R24_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R24_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R24_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R24_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R24_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R24_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R24_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R24_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_R24_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R24_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R24_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R24_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R24_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R24_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R24_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_LU_R24_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R24_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R24_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R24_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R24_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R24_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R24_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R24_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R24_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R24_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R24_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R24_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R24_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R24_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R24_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x2_R24_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R25_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_AT_R25_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R25_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R25_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R25_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R25_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R25_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R25_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R25_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R25_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R25_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R25_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R25_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R25_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R25_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R25_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R25_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R25_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_GR_R25_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R25_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R25_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_R25_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R25_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R25_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R25_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R25_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R25_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R25_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R25_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R25_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R25_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R25_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R25_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R25_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R25_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_RO_R25_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R25_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R25_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R25_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R25_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R25_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R25_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R25_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x2_R25_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R26_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R26_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R26_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R26_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R26_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R26_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R26_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R26_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_CN_R26_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R26_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R26_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R26_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R26_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R26_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R26_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R26_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R26_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R26_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R26_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R26_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R26_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_R26_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R26_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R26_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R26_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_JP_R26_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R26_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R26_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R26_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R26_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R26_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R26_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R26_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R26_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R26_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R26_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R26_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R26_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R26_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R26_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R26_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R26_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_US_R26_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x2_R26_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R27_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R27_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R27_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R27_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R27_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R27_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R27_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R27_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R27_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R27_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R27_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R27_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R27_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R27_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R27_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_FI_R27_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R27_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R27_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R27_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R27_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R27_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_R27_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R27_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R27_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R27_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R27_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R27_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R27_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R27_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R27_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R27_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R27_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_NO_R27_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R27_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R27_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R27_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R27_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R27_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R27_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R27_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R27_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R27_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R27_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x2_R27_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R28_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R28_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R28_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R28_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R28_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_BR_R28_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R28_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R28_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R28_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R28_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R28_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R28_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R28_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R28_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R28_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R28_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R28_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R28_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R28_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R28_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R28_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_R28_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_IE_R28_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R28_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R28_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R28_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R28_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R28_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R28_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R28_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R28_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R28_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R28_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R28_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R28_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R28_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R28_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R28_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R28_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_SI_R28_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R28_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R28_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R28_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x2_R28_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R29_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R29_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R29_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R29_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R29_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R29_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R29_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R29_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R29_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R29_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R29_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R29_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_DK_R29_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R29_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R29_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R29_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R29_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R29_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R29_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R29_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R29_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_R29_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R29_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R29_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R29_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R29_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R29_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R29_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R29_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_LV_R29_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R29_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R29_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R29_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R29_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R29_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R29_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R29_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R29_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R29_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R29_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R29_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R29_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R29_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x2_R29_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R30_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R30_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_AU_R30_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R30_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R30_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R30_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R30_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R30_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R30_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R30_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R30_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R30_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R30_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R30_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R30_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R30_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R30_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R30_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R30_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_HK_R30_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R30_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_R30_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R30_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R30_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R30_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R30_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R30_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R30_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R30_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R30_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R30_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R30_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R30_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R30_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R30_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R30_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_RU_R30_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R30_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R30_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R30_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R30_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R30_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R30_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x2_R30_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R31_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R31_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R31_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R31_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R31_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R31_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R31_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R31_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R31_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_CY_R31_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R31_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R31_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R31_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R31_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R31_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R31_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R31_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R31_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R31_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R31_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R31_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_R31_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R31_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R31_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R31_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R31_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_KR_R31_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R31_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R31_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R31_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R31_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R31_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R31_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R31_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R31_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R31_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R31_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R31_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R31_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R31_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R31_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R31_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R31_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_x2_R31_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R32_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R32_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R32_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R32_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R32_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R32_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R32_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R32_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R32_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R32_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R32_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R32_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R32_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R32_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R32_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R32_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_FR_R32_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R32_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R32_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R32_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R32_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_R32_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R32_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R32_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R32_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R32_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R32_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R32_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R32_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R32_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R32_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R32_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R32_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_PL_R32_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R32_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R32_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R32_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R32_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R32_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R32_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R32_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R32_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R32_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x2_R32_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R33_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R33_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R33_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R33_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R33_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R33_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_CA_R33_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R33_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R33_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R33_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R33_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R33_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R33_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R33_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R33_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R33_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R33_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R33_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R33_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R33_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R33_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_R33_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R33_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_IL_R33_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R33_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R33_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R33_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R33_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R33_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R33_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R33_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R33_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R33_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R33_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R33_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R33_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R33_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R33_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R33_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R33_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_SK_R33_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R33_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R33_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x2_R33_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R34_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R34_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R34_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R34_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R34_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R34_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R34_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R34_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R34_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R34_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R34_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R34_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R34_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_EE_R34_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R34_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R34_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R34_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R34_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R34_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R34_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R34_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_R34_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R34_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R34_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R34_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R34_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R34_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R34_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R34_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R34_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_MT_R34_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R34_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R34_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R34_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R34_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R34_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R34_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R34_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R34_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R34_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R34_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R34_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R34_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x2_R34_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R35_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R35_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R35_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_BE_R35_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R35_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R35_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R35_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R35_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R35_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R35_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R35_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R35_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R35_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R35_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R35_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R35_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R35_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R35_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R35_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R35_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_HR_R35_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_R35_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R35_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R35_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R35_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R35_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R35_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R35_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R35_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R35_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R35_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R35_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R35_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R35_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R35_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R35_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R35_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_SE_R35_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R35_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R35_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R35_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R35_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R35_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x2_R35_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R36_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R36_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R36_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R36_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R36_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R36_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R36_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R36_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R36_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R36_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_CZ_R36_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R36_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R36_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R36_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R36_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R36_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R36_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R36_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R36_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R36_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R36_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_R36_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R36_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R36_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R36_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R36_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R36_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_LT_R36_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R36_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R36_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R36_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R36_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R36_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R36_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R36_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R36_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R36_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R36_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R36_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R36_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R36_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R36_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R36_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x2_R36_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_x0_R37_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R37_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R37_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R37_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R37_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R37_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R37_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R37_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R37_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R37_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R37_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R37_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R37_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R37_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R37_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R37_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R37_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_GB_R37_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R37_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R37_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R37_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_R37_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R37_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R37_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R37_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R37_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R37_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R37_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R37_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R37_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R37_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R37_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R37_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R37_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_PT_R37_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R37_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R37_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R37_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R37_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R37_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R37_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R37_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R37_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x2_R37_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R38_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R38_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R38_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R38_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R38_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R38_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R38_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_CH_R38_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R38_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R38_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R38_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R38_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R38_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R38_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R38_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R38_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R38_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R38_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R38_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R38_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R38_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_R38_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R38_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R38_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_IT_R38_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R38_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R38_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R38_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R38_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R38_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R38_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R38_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R38_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R38_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R38_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R38_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R38_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R38_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R38_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R38_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R38_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_TR_R38_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R38_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x2_R38_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R39_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R39_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R39_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R39_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R39_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R39_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R39_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R39_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R39_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R39_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R39_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R39_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R39_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R39_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_ES_R39_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R39_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R39_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R39_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R39_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R39_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R39_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_R39_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R39_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R39_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R39_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R39_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R39_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R39_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R39_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R39_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R39_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_NL_R39_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R39_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R39_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R39_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R39_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R39_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R39_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R39_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R39_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R39_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R39_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R39_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x2_R39_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R40_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R40_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R40_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R40_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_BG_R40_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R40_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R40_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R40_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R40_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R40_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R40_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R40_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R40_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R40_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R40_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R40_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R40_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R40_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R40_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R40_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R40_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_HU_R40_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R40_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R40_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R40_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R40_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R40_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R40_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R40_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R40_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R40_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R40_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R40_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R40_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R40_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R40_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R40_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R40_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_SG_R40_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R40_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R40_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R40_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R40_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x2_R40_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R41_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R41_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R41_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R41_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R41_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R41_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R41_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R41_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R41_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R41_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R41_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_DE_R41_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R41_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R41_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R41_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R41_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R41_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R41_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R41_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R41_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R41_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_R41_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R41_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R41_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R41_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R41_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R41_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R41_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_LU_R41_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R41_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R41_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R41_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R41_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R41_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R41_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R41_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R41_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R41_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R41_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R41_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R41_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R41_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R41_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x2_R41_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R42_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_AT_R42_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R42_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R42_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R42_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R42_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R42_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R42_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R42_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R42_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R42_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R42_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R42_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R42_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R42_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R42_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R42_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R42_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_GR_R42_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R42_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R42_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_R42_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R42_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R42_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R42_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R42_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R42_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R42_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R42_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R42_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R42_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R42_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R42_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R42_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R42_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_RO_R42_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R42_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R42_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R42_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R42_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R42_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R42_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R42_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x2_R42_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R43_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R43_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R43_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R43_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R43_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R43_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R43_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R43_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_CN_R43_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R43_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R43_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R43_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R43_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R43_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R43_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R43_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R43_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R43_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R43_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R43_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R43_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_R43_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R43_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R43_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R43_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_JP_R43_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R43_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R43_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R43_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R43_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R43_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R43_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R43_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R43_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R43_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R43_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R43_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R43_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R43_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R43_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R43_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R43_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_US_R43_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x2_R43_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R44_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R44_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R44_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R44_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R44_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R44_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R44_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R44_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R44_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R44_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R44_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R44_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R44_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R44_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R44_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_FI_R44_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R44_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R44_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R44_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R44_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R44_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_R44_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R44_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R44_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R44_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R44_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R44_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R44_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R44_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R44_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R44_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R44_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_NO_R44_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R44_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R44_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R44_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R44_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R44_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R44_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R44_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R44_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R44_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R44_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x2_R44_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R45_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R45_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R45_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R45_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R45_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_BR_R45_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R45_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R45_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R45_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R45_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R45_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R45_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R45_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R45_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R45_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R45_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R45_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R45_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R45_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R45_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R45_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_R45_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_IE_R45_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R45_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R45_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R45_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R45_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R45_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R45_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R45_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R45_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R45_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R45_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R45_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R45_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R45_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R45_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R45_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R45_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_SI_R45_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R45_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R45_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R45_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x2_R45_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R46_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R46_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R46_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R46_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R46_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R46_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R46_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R46_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R46_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R46_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R46_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R46_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_DK_R46_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R46_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R46_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R46_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R46_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R46_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R46_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R46_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R46_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_R46_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R46_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R46_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R46_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R46_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R46_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R46_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R46_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_LV_R46_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R46_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R46_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R46_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R46_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R46_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R46_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R46_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R46_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R46_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R46_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R46_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R46_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R46_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x2_R46_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R47_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R47_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_AU_R47_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R47_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R47_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R47_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R47_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R47_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R47_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R47_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R47_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R47_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R47_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R47_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R47_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R47_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R47_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R47_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R47_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_HK_R47_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R47_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_R47_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R47_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R47_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R47_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R47_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R47_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R47_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R47_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R47_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R47_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R47_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R47_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R47_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R47_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R47_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_RU_R47_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R47_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R47_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R47_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R47_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R47_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R47_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x2_R47_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R48_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R48_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R48_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R48_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R48_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R48_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R48_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R48_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R48_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_CY_R48_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R48_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R48_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R48_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R48_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R48_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R48_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R48_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R48_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R48_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R48_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R48_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_R48_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R48_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R48_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R48_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R48_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_KR_R48_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R48_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R48_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R48_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R48_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R48_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R48_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R48_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R48_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R48_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R48_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R48_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R48_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R48_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R48_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R48_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R48_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_x2_R48_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R49_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R49_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R49_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R49_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R49_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R49_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R49_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R49_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R49_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R49_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R49_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R49_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R49_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R49_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R49_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R49_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_FR_R49_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R49_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R49_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R49_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R49_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_R49_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R49_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R49_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R49_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R49_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R49_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R49_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R49_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R49_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R49_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R49_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R49_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_PL_R49_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R49_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R49_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R49_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R49_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R49_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R49_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R49_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R49_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R49_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x2_R49_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R50_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R50_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R50_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R50_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R50_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R50_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_CA_R50_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R50_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R50_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R50_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R50_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R50_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R50_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R50_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R50_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R50_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R50_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R50_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R50_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R50_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R50_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_R50_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R50_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_IL_R50_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R50_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R50_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R50_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R50_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R50_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R50_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R50_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R50_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R50_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R50_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R50_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R50_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R50_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R50_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R50_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R50_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_SK_R50_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R50_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R50_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x2_R50_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R51_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R51_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R51_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R51_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R51_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R51_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R51_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R51_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R51_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R51_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R51_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R51_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R51_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_EE_R51_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R51_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R51_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R51_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R51_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R51_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R51_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R51_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_R51_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R51_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R51_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R51_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R51_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R51_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R51_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R51_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R51_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_MT_R51_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R51_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R51_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R51_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R51_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R51_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R51_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R51_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R51_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R51_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R51_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R51_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R51_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x2_R51_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R52_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R52_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R52_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_BE_R52_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R52_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R52_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R52_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R52_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R52_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R52_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R52_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R52_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R52_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R52_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R52_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R52_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R52_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R52_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R52_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R52_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_HR_R52_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_R52_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R52_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R52_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R52_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R52_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R52_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R52_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R52_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R52_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R52_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R52_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R52_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R52_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R52_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R52_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R52_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_SE_R52_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R52_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R52_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R52_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R52_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R52_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x2_R52_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R53_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R53_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R53_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R53_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R53_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R53_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R53_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R53_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R53_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R53_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_CZ_R53_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R53_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R53_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R53_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R53_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R53_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R53_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R53_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R53_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R53_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R53_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_R53_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R53_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R53_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R53_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R53_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R53_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_LT_R53_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R53_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R53_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R53_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R53_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R53_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R53_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R53_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R53_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R53_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R53_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R53_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R53_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R53_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R53_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R53_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x2_R53_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_x0_R54_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R54_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R54_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R54_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R54_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R54_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R54_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R54_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R54_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R54_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R54_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R54_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R54_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R54_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R54_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R54_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R54_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_GB_R54_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R54_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R54_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R54_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_R54_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R54_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R54_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R54_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R54_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R54_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R54_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R54_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R54_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R54_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R54_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R54_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R54_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_PT_R54_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R54_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R54_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R54_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R54_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R54_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R54_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R54_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R54_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x2_R54_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R55_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R55_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R55_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R55_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R55_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R55_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R55_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_CH_R55_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R55_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R55_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R55_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R55_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R55_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R55_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R55_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R55_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R55_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R55_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R55_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R55_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R55_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_R55_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R55_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R55_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_IT_R55_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R55_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R55_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R55_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R55_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R55_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R55_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R55_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R55_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R55_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R55_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R55_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R55_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R55_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R55_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R55_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R55_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_TR_R55_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R55_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x2_R55_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R56_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R56_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R56_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R56_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R56_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R56_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R56_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R56_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R56_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R56_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R56_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R56_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R56_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R56_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_ES_R56_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R56_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R56_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R56_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R56_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R56_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R56_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_R56_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R56_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R56_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R56_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R56_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R56_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R56_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R56_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R56_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R56_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_NL_R56_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R56_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R56_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R56_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R56_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R56_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R56_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R56_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R56_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R56_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R56_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R56_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x2_R56_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R57_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R57_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R57_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R57_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_BG_R57_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R57_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R57_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R57_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R57_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R57_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R57_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R57_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R57_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R57_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R57_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R57_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R57_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R57_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R57_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R57_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R57_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_HU_R57_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R57_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R57_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R57_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R57_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R57_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R57_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R57_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R57_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R57_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R57_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R57_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R57_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R57_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R57_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R57_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R57_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_SG_R57_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R57_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R57_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R57_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R57_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x2_R57_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R58_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R58_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R58_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R58_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R58_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R58_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R58_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R58_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R58_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R58_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R58_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_DE_R58_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R58_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R58_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R58_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R58_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R58_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R58_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R58_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R58_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R58_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_R58_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R58_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R58_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R58_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R58_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R58_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R58_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_LU_R58_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R58_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R58_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R58_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R58_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R58_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R58_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R58_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R58_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R58_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R58_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R58_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R58_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R58_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R58_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x2_R58_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R59_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_AT_R59_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R59_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R59_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R59_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R59_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R59_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R59_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R59_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R59_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R59_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R59_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R59_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R59_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R59_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R59_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R59_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R59_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_GR_R59_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R59_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R59_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_R59_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R59_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R59_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R59_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R59_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R59_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R59_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R59_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R59_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R59_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R59_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R59_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R59_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R59_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_RO_R59_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R59_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R59_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R59_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R59_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R59_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R59_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R59_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x2_R59_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R60_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R60_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R60_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R60_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R60_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R60_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R60_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R60_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_CN_R60_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R60_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R60_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R60_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R60_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R60_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R60_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R60_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R60_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R60_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R60_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R60_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R60_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_R60_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R60_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R60_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R60_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_JP_R60_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R60_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R60_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R60_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R60_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R60_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R60_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R60_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R60_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R60_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R60_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R60_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R60_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R60_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R60_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R60_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R60_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_US_R60_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x2_R60_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R61_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R61_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R61_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R61_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R61_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R61_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R61_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R61_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R61_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R61_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R61_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R61_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R61_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R61_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R61_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_FI_R61_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R61_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R61_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R61_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R61_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R61_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_R61_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R61_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R61_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R61_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R61_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R61_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R61_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R61_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R61_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R61_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R61_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_NO_R61_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R61_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R61_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R61_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R61_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R61_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R61_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R61_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R61_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R61_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R61_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x2_R61_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R62_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R62_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R62_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R62_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R62_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_BR_R62_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R62_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R62_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R62_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R62_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R62_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R62_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R62_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R62_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R62_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R62_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R62_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R62_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R62_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R62_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R62_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_R62_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_IE_R62_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R62_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R62_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R62_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R62_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R62_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R62_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R62_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R62_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R62_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R62_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R62_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R62_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R62_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R62_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R62_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R62_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_SI_R62_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R62_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R62_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R62_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x2_R62_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R63_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R63_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R63_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R63_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R63_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R63_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R63_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R63_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R63_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R63_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R63_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R63_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_DK_R63_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R63_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R63_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R63_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R63_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R63_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R63_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R63_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R63_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_R63_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R63_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R63_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R63_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R63_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R63_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R63_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R63_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_LV_R63_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R63_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R63_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R63_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R63_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R63_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R63_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R63_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R63_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R63_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R63_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R63_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R63_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R63_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x2_R63_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R64_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R64_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_AU_R64_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R64_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R64_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R64_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R64_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R64_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R64_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R64_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R64_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R64_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R64_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R64_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R64_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R64_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R64_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R64_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R64_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_HK_R64_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R64_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_R64_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R64_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R64_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R64_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R64_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R64_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R64_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R64_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R64_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R64_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R64_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R64_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R64_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R64_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R64_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_RU_R64_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R64_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R64_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R64_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R64_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R64_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R64_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x2_R64_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R65_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R65_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R65_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R65_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R65_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R65_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R65_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R65_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R65_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_CY_R65_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R65_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R65_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R65_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R65_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R65_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R65_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R65_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R65_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R65_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R65_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R65_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_R65_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R65_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R65_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R65_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R65_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_KR_R65_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R65_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R65_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R65_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R65_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R65_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R65_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R65_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R65_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R65_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R65_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R65_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R65_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R65_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R65_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R65_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R65_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_x2_R65_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R66_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R66_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R66_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R66_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R66_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R66_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R66_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R66_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R66_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R66_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R66_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R66_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R66_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R66_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R66_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R66_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_FR_R66_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R66_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R66_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R66_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R66_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_R66_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R66_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R66_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R66_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R66_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R66_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R66_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R66_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R66_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R66_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R66_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R66_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_PL_R66_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R66_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R66_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R66_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R66_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R66_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R66_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R66_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R66_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R66_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x2_R66_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R67_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R67_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R67_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R67_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R67_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R67_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_CA_R67_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R67_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R67_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R67_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R67_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R67_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R67_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R67_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R67_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R67_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R67_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R67_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R67_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R67_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R67_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_R67_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R67_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_IL_R67_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R67_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R67_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R67_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R67_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R67_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R67_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R67_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R67_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R67_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R67_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R67_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R67_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R67_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R67_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R67_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R67_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_SK_R67_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R67_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R67_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x2_R67_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R68_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R68_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R68_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R68_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R68_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R68_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R68_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R68_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R68_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R68_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R68_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R68_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R68_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_EE_R68_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R68_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R68_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R68_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R68_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R68_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R68_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R68_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_R68_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R68_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R68_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R68_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R68_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R68_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R68_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R68_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R68_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_MT_R68_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R68_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R68_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R68_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R68_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R68_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R68_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R68_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R68_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R68_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R68_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R68_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R68_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x2_R68_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R69_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R69_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R69_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_BE_R69_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R69_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R69_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R69_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R69_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R69_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R69_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R69_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R69_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R69_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R69_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R69_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R69_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R69_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R69_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R69_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R69_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_HR_R69_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_R69_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R69_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R69_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R69_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R69_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R69_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R69_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R69_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R69_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R69_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R69_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R69_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R69_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R69_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R69_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R69_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_SE_R69_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R69_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R69_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R69_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R69_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R69_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x2_R69_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R70_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R70_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R70_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R70_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R70_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R70_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R70_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R70_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R70_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R70_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_CZ_R70_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R70_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R70_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R70_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R70_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R70_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R70_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R70_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R70_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R70_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R70_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_R70_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R70_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R70_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R70_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R70_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R70_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_LT_R70_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R70_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R70_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R70_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R70_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R70_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R70_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R70_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R70_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R70_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R70_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R70_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R70_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R70_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R70_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R70_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x2_R70_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_x0_R71_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R71_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R71_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R71_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R71_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R71_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R71_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R71_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R71_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R71_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R71_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R71_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R71_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R71_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R71_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R71_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R71_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_GB_R71_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R71_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R71_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R71_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_R71_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R71_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R71_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R71_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R71_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R71_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R71_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R71_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R71_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R71_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R71_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R71_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R71_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_PT_R71_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R71_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R71_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R71_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R71_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R71_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R71_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R71_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R71_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x2_R71_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R72_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R72_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R72_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R72_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R72_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R72_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R72_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_CH_R72_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R72_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R72_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R72_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R72_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R72_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R72_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R72_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R72_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R72_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R72_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R72_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R72_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R72_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_R72_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R72_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R72_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_IT_R72_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R72_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R72_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R72_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R72_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R72_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R72_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R72_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R72_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R72_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R72_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R72_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R72_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R72_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R72_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R72_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R72_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_TR_R72_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R72_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x2_R72_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R73_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R73_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R73_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R73_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R73_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R73_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R73_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R73_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R73_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R73_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R73_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R73_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R73_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R73_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_ES_R73_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R73_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R73_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R73_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R73_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R73_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R73_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_R73_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R73_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R73_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R73_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R73_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R73_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R73_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R73_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R73_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R73_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_NL_R73_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R73_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R73_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R73_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R73_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R73_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R73_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R73_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R73_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R73_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R73_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R73_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x2_R73_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R74_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R74_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R74_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R74_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_BG_R74_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R74_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R74_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R74_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R74_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R74_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R74_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R74_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R74_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R74_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R74_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R74_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R74_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R74_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R74_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R74_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R74_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_HU_R74_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R74_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R74_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R74_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R74_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R74_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R74_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R74_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R74_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R74_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R74_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R74_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R74_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R74_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R74_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R74_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R74_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_SG_R74_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R74_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R74_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R74_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R74_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x2_R74_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R75_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R75_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R75_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R75_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R75_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R75_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R75_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R75_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R75_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R75_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R75_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_DE_R75_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R75_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R75_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R75_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R75_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R75_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R75_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R75_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R75_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R75_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_R75_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R75_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R75_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R75_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R75_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R75_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R75_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_LU_R75_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R75_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R75_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R75_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R75_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R75_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R75_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R75_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R75_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R75_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R75_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R75_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R75_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R75_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R75_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x2_R75_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R76_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_AT_R76_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R76_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R76_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R76_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R76_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R76_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R76_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R76_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R76_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R76_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R76_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R76_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R76_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R76_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R76_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R76_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R76_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_GR_R76_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R76_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R76_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_R76_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R76_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R76_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R76_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R76_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R76_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R76_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R76_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R76_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R76_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R76_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R76_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R76_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R76_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_RO_R76_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R76_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R76_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R76_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R76_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R76_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R76_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R76_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x2_R76_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R77_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R77_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R77_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R77_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R77_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R77_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R77_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R77_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_CN_R77_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R77_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R77_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R77_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R77_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R77_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R77_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R77_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R77_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R77_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R77_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R77_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R77_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_R77_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R77_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R77_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R77_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_JP_R77_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R77_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R77_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R77_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R77_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R77_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R77_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R77_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R77_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R77_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R77_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R77_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R77_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R77_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R77_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R77_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R77_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_US_R77_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x2_R77_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R78_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R78_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R78_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R78_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R78_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R78_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R78_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R78_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R78_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R78_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R78_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R78_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R78_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R78_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R78_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_FI_R78_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R78_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R78_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R78_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R78_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R78_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_R78_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R78_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R78_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R78_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R78_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R78_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R78_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R78_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R78_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R78_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R78_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_NO_R78_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R78_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R78_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R78_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R78_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R78_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R78_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R78_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R78_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R78_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R78_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x2_R78_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R79_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R79_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R79_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R79_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R79_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_BR_R79_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R79_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R79_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R79_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R79_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R79_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R79_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R79_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R79_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R79_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R79_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R79_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R79_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R79_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R79_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R79_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_R79_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_IE_R79_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R79_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R79_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R79_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R79_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R79_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R79_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R79_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R79_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R79_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R79_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R79_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R79_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R79_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R79_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R79_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R79_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_SI_R79_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R79_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R79_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R79_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x2_R79_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R80_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R80_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R80_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R80_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R80_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R80_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R80_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R80_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R80_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R80_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R80_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R80_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_DK_R80_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R80_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R80_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R80_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R80_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R80_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R80_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R80_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R80_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_R80_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R80_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R80_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R80_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R80_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R80_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R80_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R80_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_LV_R80_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R80_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R80_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R80_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R80_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R80_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R80_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R80_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R80_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R80_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R80_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R80_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R80_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R80_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x2_R80_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R81_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R81_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_AU_R81_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R81_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R81_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R81_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R81_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R81_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R81_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R81_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R81_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R81_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R81_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R81_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R81_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R81_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R81_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R81_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R81_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_HK_R81_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R81_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_R81_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R81_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R81_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R81_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R81_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R81_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R81_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R81_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R81_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R81_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R81_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R81_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R81_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R81_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R81_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_RU_R81_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R81_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R81_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R81_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R81_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R81_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R81_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x2_R81_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R82_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R82_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R82_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R82_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R82_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R82_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R82_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R82_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R82_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_CY_R82_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R82_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R82_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R82_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R82_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R82_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R82_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R82_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R82_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R82_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R82_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R82_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_R82_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R82_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R82_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R82_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R82_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_KR_R82_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R82_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R82_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R82_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R82_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R82_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R82_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R82_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R82_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R82_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R82_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R82_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R82_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R82_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R82_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R82_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R82_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_x2_R82_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R83_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R83_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R83_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R83_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R83_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R83_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R83_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R83_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R83_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R83_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R83_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R83_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R83_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R83_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R83_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R83_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_FR_R83_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R83_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R83_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R83_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R83_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_R83_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R83_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R83_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R83_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R83_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R83_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R83_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R83_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R83_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R83_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R83_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R83_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_PL_R83_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R83_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R83_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R83_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R83_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R83_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R83_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R83_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R83_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R83_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x2_R83_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R84_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R84_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R84_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R84_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R84_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R84_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_CA_R84_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R84_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R84_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R84_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R84_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R84_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R84_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R84_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R84_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R84_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R84_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R84_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R84_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R84_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R84_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_R84_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R84_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_IL_R84_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R84_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R84_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R84_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R84_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R84_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R84_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R84_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R84_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R84_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R84_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R84_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R84_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R84_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R84_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R84_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R84_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_SK_R84_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R84_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R84_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x2_R84_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R85_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R85_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R85_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R85_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R85_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R85_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R85_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R85_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R85_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R85_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R85_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R85_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R85_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_EE_R85_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R85_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R85_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R85_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R85_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R85_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R85_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R85_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_R85_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R85_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R85_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R85_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R85_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R85_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R85_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R85_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R85_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_MT_R85_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R85_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R85_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R85_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R85_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R85_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R85_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R85_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R85_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R85_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R85_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R85_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R85_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x2_R85_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R86_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R86_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R86_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_BE_R86_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R86_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R86_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R86_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R86_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R86_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R86_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R86_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R86_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R86_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R86_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R86_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R86_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R86_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R86_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R86_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R86_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_HR_R86_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_R86_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R86_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R86_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R86_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R86_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R86_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R86_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R86_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R86_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R86_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R86_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R86_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R86_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R86_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R86_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R86_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_SE_R86_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R86_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R86_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R86_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R86_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R86_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x2_R86_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R87_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R87_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R87_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R87_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R87_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R87_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R87_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R87_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R87_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R87_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_CZ_R87_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R87_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R87_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R87_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R87_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R87_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R87_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R87_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R87_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R87_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R87_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_R87_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R87_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R87_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R87_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R87_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R87_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_LT_R87_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R87_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R87_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R87_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R87_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R87_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R87_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R87_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R87_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R87_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R87_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R87_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R87_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R87_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R87_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R87_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x2_R87_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_x0_R88_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R88_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R88_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R88_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R88_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R88_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R88_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R88_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R88_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R88_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R88_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R88_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R88_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R88_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R88_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R88_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R88_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_GB_R88_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R88_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R88_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R88_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_R88_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R88_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R88_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R88_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R88_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R88_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R88_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R88_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R88_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R88_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R88_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R88_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R88_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_PT_R88_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R88_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R88_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R88_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R88_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R88_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R88_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R88_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R88_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x2_R88_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R89_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R89_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R89_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R89_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R89_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R89_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R89_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_CH_R89_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R89_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R89_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R89_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R89_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R89_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R89_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R89_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R89_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R89_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R89_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R89_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R89_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R89_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_R89_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R89_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R89_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_IT_R89_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R89_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R89_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R89_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R89_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R89_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R89_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R89_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R89_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R89_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R89_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R89_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R89_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R89_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R89_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R89_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R89_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_TR_R89_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R89_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x2_R89_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R90_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R90_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R90_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R90_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R90_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R90_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R90_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R90_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R90_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R90_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R90_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R90_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R90_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R90_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_ES_R90_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R90_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R90_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R90_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R90_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R90_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R90_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_R90_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R90_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R90_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R90_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R90_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R90_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R90_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R90_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R90_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R90_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_NL_R90_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R90_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R90_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R90_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R90_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R90_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R90_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R90_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R90_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R90_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R90_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R90_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x2_R90_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R91_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R91_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R91_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R91_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_BG_R91_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R91_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R91_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R91_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R91_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R91_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R91_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R91_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R91_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R91_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R91_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R91_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R91_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R91_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R91_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R91_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R91_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_HU_R91_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R91_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R91_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R91_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R91_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R91_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R91_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R91_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R91_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R91_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R91_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R91_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R91_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R91_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R91_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R91_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R91_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_SG_R91_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R91_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R91_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R91_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R91_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x2_R91_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R92_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R92_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R92_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R92_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R92_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R92_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R92_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R92_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R92_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R92_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R92_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_DE_R92_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R92_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R92_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R92_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R92_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R92_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R92_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R92_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R92_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R92_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_R92_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R92_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R92_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R92_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R92_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R92_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R92_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_LU_R92_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R92_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R92_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R92_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R92_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R92_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R92_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R92_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R92_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R92_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R92_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R92_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R92_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R92_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R92_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x2_R92_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R93_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_AT_R93_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R93_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R93_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R93_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R93_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R93_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R93_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R93_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R93_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R93_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R93_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R93_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R93_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R93_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R93_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R93_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R93_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_GR_R93_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R93_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R93_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_R93_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R93_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R93_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R93_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R93_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R93_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R93_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R93_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R93_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R93_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R93_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R93_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R93_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R93_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_RO_R93_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R93_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R93_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R93_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R93_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R93_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R93_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R93_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x2_R93_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R94_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R94_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R94_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R94_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R94_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R94_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R94_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R94_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_CN_R94_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R94_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R94_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R94_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R94_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R94_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R94_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R94_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R94_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R94_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R94_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R94_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R94_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_R94_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R94_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R94_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R94_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_JP_R94_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R94_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R94_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R94_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R94_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R94_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R94_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R94_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R94_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R94_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R94_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R94_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R94_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R94_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R94_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R94_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R94_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_US_R94_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x2_R94_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R95_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R95_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R95_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R95_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R95_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R95_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R95_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R95_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R95_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R95_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R95_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R95_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R95_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R95_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R95_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_FI_R95_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R95_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R95_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R95_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R95_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R95_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_R95_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R95_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R95_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R95_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R95_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R95_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R95_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R95_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R95_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R95_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R95_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_NO_R95_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R95_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R95_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R95_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R95_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R95_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R95_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R95_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R95_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R95_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R95_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x2_R95_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R96_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R96_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R96_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R96_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R96_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_BR_R96_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R96_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R96_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R96_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R96_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R96_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R96_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R96_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R96_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R96_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R96_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R96_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R96_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R96_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R96_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R96_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_R96_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_IE_R96_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R96_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R96_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R96_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R96_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R96_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R96_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R96_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R96_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R96_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R96_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R96_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R96_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R96_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R96_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R96_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R96_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_SI_R96_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R96_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R96_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R96_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x2_R96_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R97_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R97_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R97_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R97_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R97_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R97_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R97_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R97_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R97_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R97_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R97_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R97_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_DK_R97_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R97_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R97_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R97_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R97_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R97_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R97_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R97_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R97_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_R97_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R97_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R97_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R97_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R97_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R97_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R97_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R97_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_LV_R97_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R97_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R97_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R97_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R97_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R97_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R97_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R97_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R97_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R97_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R97_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R97_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R97_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R97_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x2_R97_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R98_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R98_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_AU_R98_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R98_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R98_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R98_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R98_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R98_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R98_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R98_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R98_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R98_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R98_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R98_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R98_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R98_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R98_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R98_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R98_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_HK_R98_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R98_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_R98_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R98_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R98_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R98_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R98_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R98_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R98_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R98_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R98_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R98_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R98_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R98_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R98_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R98_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R98_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_RU_R98_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R98_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R98_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R98_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R98_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R98_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R98_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x2_R98_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R99_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R99_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R99_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R99_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R99_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R99_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R99_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R99_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R99_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_CY_R99_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R99_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R99_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R99_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R99_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R99_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R99_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R99_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R99_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R99_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R99_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R99_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_R99_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R99_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R99_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R99_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R99_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_KR_R99_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R99_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R99_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R99_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R99_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R99_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R99_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R99_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R99_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R99_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R99_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R99_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R99_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R99_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R99_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R99_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R99_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_x2_R99_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R01_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R01_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R01_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R01_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R01_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R01_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R01_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R01_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R01_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R01_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R01_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R01_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R01_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R01_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R01_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R01_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_FR_R01_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R01_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R01_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R01_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HR_R01_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R01_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R01_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R01_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R01_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R01_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R01_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R01_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R01_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R01_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R01_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R01_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R01_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_PL_R01_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R01_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R01_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R01_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R01_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R01_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R01_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R01_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R01_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_US_R01_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R01_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R02_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R02_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R02_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R02_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R02_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R02_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_CA_R02_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R02_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R02_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R02_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R02_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R02_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R02_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R02_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R02_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R02_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R02_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R02_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R02_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R02_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HR_R02_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R02_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R02_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_IL_R02_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R02_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R02_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R02_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R02_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R02_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R02_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R02_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R02_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R02_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R02_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R02_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R02_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R02_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R02_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R02_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R02_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_SK_R02_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R02_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_US_R02_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R02_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R03_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R03_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R03_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R03_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R03_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R03_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R03_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R03_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R03_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R03_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R03_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R03_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R03_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_EE_R03_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R03_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R03_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R03_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R03_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R03_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R03_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HR_R03_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R03_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R03_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R03_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R03_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R03_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R03_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R03_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R03_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R03_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_MT_R03_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R03_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R03_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R03_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R03_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R03_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R03_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R03_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R03_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R03_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R03_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R03_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_US_R03_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R03_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R04_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R04_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R04_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_BE_R04_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R04_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R04_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R04_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R04_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R04_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R04_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R04_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R04_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R04_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R04_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R04_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R04_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R04_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R04_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R04_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R04_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_HR_R04_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R04_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R04_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R04_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R04_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R04_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R04_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R04_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R04_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R04_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R04_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R04_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R04_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R04_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R04_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R04_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R04_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_SE_R04_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R04_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R04_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R04_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R04_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_US_R04_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R04_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R05_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R05_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R05_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R05_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R05_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R05_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R05_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R05_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R05_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R05_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_CZ_R05_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R05_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R05_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R05_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R05_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R05_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R05_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R05_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R05_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R05_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HR_R05_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R05_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R05_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R05_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R05_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R05_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R05_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_LT_R05_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R05_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R05_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R05_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R05_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R05_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R05_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R05_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R05_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R05_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R05_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R05_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R05_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R05_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R05_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_US_R05_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R05_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_x0_R06_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R06_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R06_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R06_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R06_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R06_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R06_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R06_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R06_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R06_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R06_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R06_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R06_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R06_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R06_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R06_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R06_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_GB_R06_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R06_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R06_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HR_R06_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R06_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R06_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R06_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R06_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R06_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R06_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R06_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R06_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R06_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R06_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R06_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R06_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R06_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_PT_R06_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R06_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R06_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R06_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R06_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R06_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R06_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R06_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_US_R06_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R06_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R07_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R07_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R07_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R07_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R07_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R07_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R07_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_CH_R07_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R07_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R07_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R07_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R07_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R07_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R07_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R07_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R07_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R07_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R07_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R07_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R07_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HR_R07_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R07_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R07_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R07_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_IT_R07_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R07_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R07_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R07_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R07_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R07_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R07_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R07_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R07_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R07_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R07_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R07_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R07_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R07_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R07_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R07_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R07_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_TR_R07_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_US_R07_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R07_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R08_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R08_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R08_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R08_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R08_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R08_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R08_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R08_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R08_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R08_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R08_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R08_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R08_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R08_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_ES_R08_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R08_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R08_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R08_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R08_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R08_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HR_R08_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R08_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R08_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R08_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R08_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R08_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R08_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R08_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R08_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R08_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R08_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_NL_R08_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R08_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R08_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R08_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R08_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R08_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R08_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R08_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R08_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R08_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R08_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_US_R08_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R08_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R09_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R09_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R09_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R09_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_009 4_CT_AIRB_BG_R09_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_009 4_CT_AIRB_BR_R09_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_009 4_CT_AIRB_CA_R09_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_009 4_CT_AIRB_CH_R09_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_009 4_CT_AIRB_CN_R09_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_009 4_CT_AIRB_CY_R09_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_009 4_CT_AIRB_CZ_R09_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_009 4_CT_AIRB_DE_R09_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_009 4_CT_AIRB_DK_R09_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_009 4_CT_AIRB_EE_R09_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_009 4_CT_AIRB_ES_R09_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_009 4_CT_AIRB_FI_R09_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_009 4_CT_AIRB_FR_R09_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_009 4_CT_AIRB_GB_R09_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_009 4_CT_AIRB_GR_R09_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_009 4_CT_AIRB_HK_R09_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_009 4_CT_AIRB_HR_R09_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_HU_R09_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R09_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R09_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R09_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R09_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R09_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R09_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R09_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R09_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R09_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R09_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R09_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R09_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R09_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R09_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R09_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R09_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_SG_R09_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R09_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R09_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R09_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_US_R09_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R09_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R10_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R10_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R10_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R10_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R10_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R10_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R10_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R10_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R10_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R10_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R10_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_DE_R10_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R10_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R10_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R10_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R10_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R10_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R10_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R10_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R10_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HR_R10_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R10_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R10_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R10_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R10_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R10_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R10_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R10_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_LU_R10_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R10_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R10_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R10_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R10_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R10_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R10_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R10_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R10_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R10_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R10_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R10_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R10_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R10_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_US_R10_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R10_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R11_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_AT_R11_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R11_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R11_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R11_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R11_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R11_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R11_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R11_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R11_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R11_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R11_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R11_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R11_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R11_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R11_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R11_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R11_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_GR_R11_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R11_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HR_R11_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R11_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R11_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R11_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R11_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R11_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R11_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R11_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R11_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R11_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R11_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R11_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R11_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R11_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R11_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_RO_R11_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R11_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R11_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R11_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R11_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R11_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R11_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_US_R11_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R11_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R12_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R12_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R12_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R12_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R12_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R12_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R12_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R12_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_CN_R12_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R12_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R12_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R12_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R12_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R12_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R12_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R12_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R12_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R12_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R12_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R12_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HR_R12_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R12_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R12_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R12_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R12_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_JP_R12_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R12_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R12_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R12_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R12_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R12_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R12_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R12_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R12_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R12_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R12_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R12_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R12_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R12_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R12_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R12_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R12_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_US_R12_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R12_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R13_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R13_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R13_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R13_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R13_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R13_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R13_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R13_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R13_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R13_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R13_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R13_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R13_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R13_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R13_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_FI_R13_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R13_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R13_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R13_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R13_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HR_R13_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R13_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R13_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R13_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R13_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R13_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R13_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R13_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R13_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R13_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R13_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R13_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_NO_R13_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R13_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R13_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R13_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R13_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R13_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R13_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R13_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R13_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R13_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_US_R13_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R13_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R14_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R14_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R14_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R14_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R14_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_BR_R14_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R14_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R14_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R14_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R14_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R14_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R14_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R14_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R14_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R14_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R14_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R14_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R14_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R14_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R14_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HR_R14_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R14_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_IE_R14_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R14_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R14_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R14_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R14_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R14_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R14_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R14_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R14_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R14_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R14_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R14_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R14_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R14_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R14_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R14_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R14_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_SI_R14_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R14_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R14_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_US_R14_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R14_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R15_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R15_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R15_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R15_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R15_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R15_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R15_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R15_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R15_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R15_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R15_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R15_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_DK_R15_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R15_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R15_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R15_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R15_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R15_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R15_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R15_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HR_R15_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R15_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R15_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R15_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R15_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R15_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R15_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R15_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R15_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_LV_R15_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R15_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R15_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R15_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R15_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R15_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R15_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R15_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R15_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R15_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R15_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R15_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R15_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_US_R15_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R15_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R16_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R16_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_AU_R16_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R16_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R16_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R16_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R16_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R16_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R16_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R16_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R16_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R16_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R16_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R16_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R16_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R16_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R16_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R16_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R16_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_HK_R16_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HR_R16_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R16_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R16_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R16_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R16_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R16_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R16_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R16_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R16_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R16_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R16_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R16_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R16_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R16_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R16_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R16_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_RU_R16_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R16_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R16_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R16_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R16_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R16_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_US_R16_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R16_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R17_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R17_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R17_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R17_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R17_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R17_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R17_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R17_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R17_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_CY_R17_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R17_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R17_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R17_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R17_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R17_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R17_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R17_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R17_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R17_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R17_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HR_R17_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R17_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R17_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R17_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R17_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R17_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_KR_R17_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R17_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R17_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R17_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R17_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R17_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R17_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R17_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R17_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R17_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R17_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R17_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R17_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R17_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R17_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R17_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_US_R17_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_x2_R17_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R18_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R18_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R18_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R18_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R18_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R18_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R18_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R18_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R18_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R18_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R18_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R18_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R18_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R18_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R18_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R18_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_FR_R18_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R18_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R18_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R18_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HR_R18_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R18_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R18_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R18_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R18_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R18_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R18_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R18_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R18_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R18_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R18_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R18_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R18_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_PL_R18_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R18_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R18_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R18_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R18_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R18_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R18_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R18_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R18_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_US_R18_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R18_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R19_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R19_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R19_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R19_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R19_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R19_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_CA_R19_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R19_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R19_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R19_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R19_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R19_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R19_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R19_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R19_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R19_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R19_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R19_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R19_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R19_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HR_R19_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R19_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R19_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_IL_R19_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R19_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R19_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R19_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R19_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R19_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R19_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R19_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R19_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R19_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R19_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R19_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R19_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R19_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R19_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R19_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R19_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_SK_R19_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R19_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_US_R19_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R19_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R20_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R20_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R20_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R20_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R20_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R20_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R20_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R20_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R20_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R20_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R20_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R20_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R20_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_EE_R20_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R20_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R20_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R20_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R20_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R20_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R20_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HR_R20_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R20_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R20_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R20_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R20_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R20_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R20_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R20_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R20_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R20_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_MT_R20_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R20_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R20_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R20_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R20_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R20_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R20_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R20_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R20_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R20_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R20_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R20_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_US_R20_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R20_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R21_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R21_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R21_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_BE_R21_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R21_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R21_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R21_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R21_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R21_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R21_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R21_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R21_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R21_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R21_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R21_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R21_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R21_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R21_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R21_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R21_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_HR_R21_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R21_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R21_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R21_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R21_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R21_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R21_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R21_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R21_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R21_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R21_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R21_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R21_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R21_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R21_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R21_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R21_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_SE_R21_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R21_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R21_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R21_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R21_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_US_R21_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R21_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R22_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R22_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R22_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R22_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R22_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R22_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R22_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R22_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R22_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R22_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_CZ_R22_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R22_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R22_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R22_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R22_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R22_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R22_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R22_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R22_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R22_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HR_R22_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R22_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R22_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R22_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R22_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R22_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R22_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_LT_R22_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R22_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R22_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R22_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R22_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R22_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R22_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R22_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R22_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R22_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R22_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R22_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R22_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R22_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R22_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_US_R22_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R22_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_x0_R23_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R23_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R23_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R23_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R23_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R23_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R23_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R23_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R23_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R23_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R23_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R23_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R23_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R23_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R23_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R23_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R23_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_GB_R23_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R23_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R23_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HR_R23_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R23_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R23_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R23_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R23_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R23_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R23_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R23_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R23_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R23_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R23_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R23_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R23_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R23_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_PT_R23_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R23_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R23_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R23_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R23_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R23_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R23_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R23_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_US_R23_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R23_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R24_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R24_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R24_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R24_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R24_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R24_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R24_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_CH_R24_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R24_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R24_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R24_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R24_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R24_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R24_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R24_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R24_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R24_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R24_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R24_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R24_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HR_R24_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R24_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R24_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R24_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_IT_R24_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R24_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R24_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R24_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R24_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R24_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R24_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R24_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R24_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R24_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R24_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R24_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R24_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R24_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R24_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R24_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R24_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_TR_R24_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_US_R24_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R24_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R25_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R25_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R25_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R25_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R25_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R25_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R25_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R25_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R25_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R25_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R25_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R25_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R25_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R25_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_ES_R25_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R25_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R25_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R25_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R25_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R25_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HR_R25_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R25_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R25_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R25_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R25_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R25_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R25_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R25_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R25_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R25_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R25_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_NL_R25_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R25_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R25_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R25_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R25_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R25_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R25_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R25_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R25_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R25_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R25_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_US_R25_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R25_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R26_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R26_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R26_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R26_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_BG_R26_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R26_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R26_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R26_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R26_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R26_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R26_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R26_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R26_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R26_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R26_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R26_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R26_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R26_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R26_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R26_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HR_R26_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_HU_R26_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R26_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R26_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R26_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R26_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R26_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R26_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R26_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R26_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R26_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R26_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R26_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R26_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R26_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R26_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R26_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R26_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_SG_R26_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R26_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R26_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R26_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_US_R26_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R26_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R27_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R27_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R27_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R27_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R27_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R27_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R27_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R27_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R27_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R27_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R27_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_DE_R27_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R27_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R27_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R27_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R27_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R27_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R27_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R27_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R27_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HR_R27_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R27_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R27_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R27_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R27_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R27_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R27_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R27_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_LU_R27_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R27_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R27_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R27_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R27_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R27_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R27_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R27_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R27_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R27_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R27_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R27_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R27_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R27_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_US_R27_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R27_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R28_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_AT_R28_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R28_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R28_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R28_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R28_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R28_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R28_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R28_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R28_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R28_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R28_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R28_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R28_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R28_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R28_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R28_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R28_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_GR_R28_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R28_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HR_R28_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R28_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R28_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R28_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R28_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R28_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R28_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R28_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R28_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R28_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R28_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R28_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R28_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R28_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R28_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

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Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_RO_R28_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R28_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R28_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R28_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R28_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R28_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R28_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_US_R28_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R28_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R29_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R29_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R29_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R29_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R29_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R29_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R29_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R29_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_CN_R29_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R29_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R29_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R29_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R29_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R29_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R29_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R29_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R29_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R29_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R29_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R29_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HR_R29_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R29_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R29_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R29_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R29_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_JP_R29_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R29_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R29_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R29_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R29_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R29_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R29_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R29_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R29_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R29_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R29_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R29_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R29_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R29_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R29_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R29_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R29_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_US_R29_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R29_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R30_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R30_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R30_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R30_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R30_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R30_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R30_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R30_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R30_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R30_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R30_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R30_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R30_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R30_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R30_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_FI_R30_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R30_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R30_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R30_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R30_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HR_R30_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R30_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R30_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R30_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R30_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R30_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R30_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R30_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R30_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R30_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R30_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R30_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_NO_R30_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R30_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R30_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R30_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R30_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R30_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R30_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R30_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R30_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R30_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_US_R30_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R30_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R31_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R31_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R31_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R31_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R31_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_BR_R31_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R31_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R31_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R31_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R31_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R31_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R31_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R31_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R31_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R31_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R31_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R31_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R31_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R31_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R31_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HR_R31_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R31_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_IE_R31_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R31_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R31_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R31_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R31_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R31_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R31_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R31_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R31_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R31_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R31_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R31_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R31_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R31_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R31_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R31_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R31_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_SI_R31_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R31_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R31_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_US_R31_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R31_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R32_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R32_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R32_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R32_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R32_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R32_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R32_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R32_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R32_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R32_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R32_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R32_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_DK_R32_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R32_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R32_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R32_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R32_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R32_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R32_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R32_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HR_R32_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R32_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R32_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R32_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R32_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R32_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R32_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R32_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R32_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_LV_R32_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R32_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R32_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R32_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R32_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R32_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R32_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R32_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R32_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R32_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R32_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R32_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R32_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_US_R32_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R32_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R33_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R33_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_AU_R33_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R33_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R33_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R33_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R33_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R33_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R33_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R33_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R33_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R33_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R33_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R33_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R33_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R33_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R33_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R33_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R33_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_HK_R33_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HR_R33_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R33_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R33_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R33_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R33_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R33_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R33_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R33_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R33_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R33_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R33_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R33_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R33_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R33_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R33_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R33_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_RU_R33_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R33_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R33_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R33_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R33_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R33_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_US_R33_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R33_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R34_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R34_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R34_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R34_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R34_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R34_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R34_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R34_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R34_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_CY_R34_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R34_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R34_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R34_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R34_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R34_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R34_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R34_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R34_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R34_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R34_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HR_R34_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R34_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R34_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R34_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R34_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R34_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_KR_R34_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R34_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R34_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R34_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R34_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R34_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R34_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R34_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R34_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R34_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R34_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R34_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R34_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R34_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R34_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R34_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_US_R34_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

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Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_x2_R34_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R35_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R35_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R35_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R35_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R35_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R35_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R35_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R35_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R35_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R35_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R35_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R35_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R35_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R35_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R35_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R35_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_FR_R35_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R35_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R35_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R35_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HR_R35_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R35_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R35_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R35_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R35_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R35_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R35_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R35_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R35_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R35_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R35_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R35_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R35_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_PL_R35_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R35_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R35_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R35_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R35_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R35_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R35_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R35_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R35_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_US_R35_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R35_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R36_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R36_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R36_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R36_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R36_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R36_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_CA_R36_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R36_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R36_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R36_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R36_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R36_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R36_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R36_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R36_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R36_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R36_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R36_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R36_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R36_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HR_R36_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R36_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R36_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_IL_R36_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R36_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R36_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R36_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R36_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R36_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R36_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R36_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R36_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R36_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R36_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R36_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R36_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R36_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R36_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R36_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R36_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_SK_R36_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R36_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_US_R36_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R36_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R37_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R37_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R37_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R37_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R37_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R37_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R37_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R37_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R37_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R37_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R37_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R37_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R37_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_EE_R37_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R37_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R37_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R37_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R37_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R37_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R37_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HR_R37_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R37_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R37_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R37_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R37_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R37_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R37_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R37_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R37_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R37_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_MT_R37_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R37_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R37_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R37_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R37_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R37_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R37_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R37_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R37_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R37_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R37_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R37_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_US_R37_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R37_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R38_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R38_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R38_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_BE_R38_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R38_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R38_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R38_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R38_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R38_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R38_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R38_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R38_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R38_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R38_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R38_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R38_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R38_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R38_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R38_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R38_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_HR_R38_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R38_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R38_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R38_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R38_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R38_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R38_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R38_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R38_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R38_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R38_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R38_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R38_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R38_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R38_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R38_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R38_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_SE_R38_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R38_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R38_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R38_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R38_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_US_R38_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R38_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R39_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R39_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R39_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R39_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R39_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R39_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R39_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R39_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R39_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R39_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_CZ_R39_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R39_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R39_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R39_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R39_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R39_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R39_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R39_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R39_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R39_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HR_R39_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R39_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R39_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R39_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R39_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R39_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R39_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_LT_R39_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R39_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R39_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R39_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R39_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R39_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R39_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R39_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R39_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R39_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R39_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R39_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R39_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R39_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R39_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_US_R39_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R39_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_x0_R40_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R40_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R40_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R40_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R40_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R40_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R40_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R40_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R40_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R40_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R40_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R40_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R40_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R40_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R40_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R40_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R40_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

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ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_GB_R40_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R40_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R40_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HR_R40_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R40_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R40_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R40_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R40_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R40_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R40_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R40_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R40_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R40_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R40_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R40_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R40_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R40_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_PT_R40_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R40_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R40_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R40_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R40_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R40_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R40_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R40_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_US_R40_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R40_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R41_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R41_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R41_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R41_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R41_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R41_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R41_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_CH_R41_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R41_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R41_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R41_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R41_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R41_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R41_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R41_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R41_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R41_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R41_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R41_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R41_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HR_R41_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R41_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R41_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R41_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_IT_R41_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R41_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R41_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R41_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R41_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R41_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R41_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R41_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R41_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R41_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R41_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R41_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R41_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R41_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R41_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R41_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R41_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_TR_R41_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_US_R41_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R41_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R42_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R42_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R42_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R42_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R42_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R42_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R42_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R42_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R42_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R42_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R42_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R42_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R42_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R42_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_ES_R42_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R42_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R42_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R42_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R42_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R42_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HR_R42_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R42_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R42_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R42_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R42_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R42_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R42_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R42_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R42_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R42_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R42_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_NL_R42_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R42_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R42_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R42_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R42_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R42_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R42_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R42_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R42_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R42_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R42_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_US_R42_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R42_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R43_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R43_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R43_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R43_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_BG_R43_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R43_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R43_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R43_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R43_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R43_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R43_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R43_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R43_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R43_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R43_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R43_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R43_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R43_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R43_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R43_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HR_R43_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_HU_R43_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R43_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R43_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R43_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R43_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R43_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R43_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R43_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R43_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R43_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R43_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R43_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R43_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R43_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R43_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R43_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R43_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_SG_R43_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R43_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R43_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R43_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_US_R43_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R43_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R44_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R44_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R44_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R44_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R44_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R44_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R44_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R44_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R44_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R44_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R44_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_DE_R44_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R44_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R44_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R44_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R44_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R44_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R44_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R44_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R44_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HR_R44_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R44_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R44_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R44_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R44_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R44_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R44_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R44_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_LU_R44_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R44_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R44_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R44_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R44_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R44_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R44_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R44_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R44_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R44_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R44_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R44_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R44_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R44_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_US_R44_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R44_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R45_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_AT_R45_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R45_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R45_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R45_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R45_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R45_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R45_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R45_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R45_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R45_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R45_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R45_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R45_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R45_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R45_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R45_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R45_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_GR_R45_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R45_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HR_R45_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R45_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R45_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R45_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R45_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R45_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R45_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R45_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R45_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R45_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R45_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R45_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R45_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R45_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R45_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_RO_R45_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R45_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R45_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R45_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R45_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R45_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R45_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_US_R45_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R45_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R46_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R46_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R46_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R46_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R46_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R46_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R46_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R46_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_CN_R46_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R46_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R46_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R46_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R46_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R46_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R46_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R46_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R46_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R46_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R46_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R46_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HR_R46_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R46_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R46_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R46_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R46_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_JP_R46_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R46_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R46_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R46_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R46_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R46_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R46_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R46_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R46_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R46_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R46_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R46_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R46_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R46_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R46_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R46_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R46_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_US_R46_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R46_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R47_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R47_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R47_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R47_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R47_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R47_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R47_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R47_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R47_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R47_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R47_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R47_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R47_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R47_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R47_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_FI_R47_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R47_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R47_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R47_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R47_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HR_R47_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R47_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R47_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R47_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R47_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R47_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R47_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R47_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R47_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R47_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R47_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R47_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_NO_R47_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R47_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R47_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R47_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R47_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R47_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R47_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R47_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R47_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R47_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_US_R47_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R47_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R48_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R48_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R48_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R48_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R48_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_BR_R48_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R48_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R48_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R48_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R48_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R48_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R48_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R48_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R48_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R48_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R48_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R48_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R48_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R48_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R48_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HR_R48_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R48_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_IE_R48_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R48_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R48_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R48_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R48_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R48_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R48_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R48_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R48_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R48_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R48_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R48_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R48_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R48_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R48_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R48_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R48_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_SI_R48_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R48_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R48_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_US_R48_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R48_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R49_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R49_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R49_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R49_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R49_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R49_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R49_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R49_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R49_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R49_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R49_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R49_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_DK_R49_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R49_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R49_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R49_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R49_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R49_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R49_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R49_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HR_R49_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R49_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R49_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R49_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R49_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R49_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R49_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R49_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R49_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_LV_R49_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R49_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R49_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R49_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R49_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R49_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R49_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R49_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R49_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R49_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R49_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R49_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R49_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_US_R49_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R49_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R50_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R50_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_AU_R50_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R50_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R50_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R50_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R50_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R50_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R50_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R50_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R50_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R50_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R50_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R50_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R50_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R50_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R50_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R50_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R50_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_HK_R50_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HR_R50_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R50_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R50_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R50_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R50_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R50_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R50_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R50_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R50_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R50_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R50_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R50_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R50_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R50_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R50_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R50_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_RU_R50_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R50_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R50_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R50_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R50_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R50_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_US_R50_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R50_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R51_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R51_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R51_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R51_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R51_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R51_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R51_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R51_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R51_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_CY_R51_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R51_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R51_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R51_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R51_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R51_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R51_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R51_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R51_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R51_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R51_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HR_R51_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R51_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R51_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R51_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R51_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R51_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_KR_R51_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R51_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R51_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R51_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R51_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R51_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R51_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R51_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R51_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R51_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R51_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R51_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R51_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R51_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R51_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R51_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_US_R51_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_x2_R51_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R52_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R52_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R52_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R52_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R52_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R52_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R52_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R52_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R52_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R52_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R52_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R52_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R52_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R52_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R52_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R52_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_FR_R52_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R52_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R52_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R52_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HR_R52_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R52_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R52_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R52_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R52_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R52_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R52_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R52_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R52_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R52_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R52_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R52_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R52_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_PL_R52_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R52_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R52_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R52_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R52_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R52_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R52_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R52_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R52_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_US_R52_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R52_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R53_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R53_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R53_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R53_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R53_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R53_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_CA_R53_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R53_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R53_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R53_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R53_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R53_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R53_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R53_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R53_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R53_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R53_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R53_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R53_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R53_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HR_R53_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R53_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R53_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_IL_R53_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R53_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R53_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R53_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R53_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R53_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R53_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R53_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R53_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R53_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R53_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R53_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R53_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R53_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R53_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R53_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R53_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_SK_R53_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R53_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_US_R53_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R53_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R54_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R54_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R54_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R54_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R54_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R54_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R54_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R54_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R54_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R54_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R54_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R54_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R54_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_EE_R54_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R54_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R54_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R54_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R54_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R54_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R54_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HR_R54_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R54_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R54_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R54_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R54_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R54_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R54_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R54_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R54_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R54_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_MT_R54_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R54_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R54_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R54_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R54_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R54_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R54_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R54_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R54_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R54_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R54_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R54_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_US_R54_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R54_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R55_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R55_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R55_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_BE_R55_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R55_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R55_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R55_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R55_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R55_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R55_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R55_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R55_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R55_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R55_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R55_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R55_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R55_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R55_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R55_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R55_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_HR_R55_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R55_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R55_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R55_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R55_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R55_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R55_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R55_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R55_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R55_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R55_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R55_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R55_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R55_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R55_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R55_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R55_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_SE_R55_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R55_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R55_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R55_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R55_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_US_R55_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R55_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R56_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R56_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R56_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R56_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R56_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R56_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R56_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R56_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R56_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R56_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_CZ_R56_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R56_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R56_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R56_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R56_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R56_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R56_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R56_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R56_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R56_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HR_R56_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R56_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R56_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R56_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R56_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R56_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R56_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_LT_R56_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R56_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R56_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R56_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R56_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R56_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R56_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R56_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R56_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R56_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R56_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R56_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R56_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R56_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R56_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_US_R56_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R56_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_x0_R57_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R57_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R57_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R57_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R57_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R57_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R57_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R57_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R57_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R57_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R57_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R57_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R57_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R57_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R57_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R57_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R57_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_GB_R57_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R57_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R57_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HR_R57_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R57_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R57_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R57_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R57_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R57_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R57_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R57_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R57_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R57_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R57_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R57_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R57_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R57_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_PT_R57_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R57_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R57_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R57_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R57_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R57_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R57_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R57_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_US_R57_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R57_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R58_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R58_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R58_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R58_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R58_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R58_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R58_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_CH_R58_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R58_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R58_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R58_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R58_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R58_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R58_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R58_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R58_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R58_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R58_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R58_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R58_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HR_R58_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R58_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R58_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R58_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_IT_R58_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R58_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R58_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R58_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R58_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R58_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R58_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R58_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R58_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R58_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R58_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R58_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R58_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R58_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R58_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R58_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R58_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_TR_R58_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_US_R58_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R58_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R59_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R59_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R59_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R59_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R59_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R59_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R59_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R59_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R59_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R59_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R59_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R59_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R59_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R59_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_ES_R59_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R59_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R59_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R59_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R59_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R59_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HR_R59_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R59_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R59_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R59_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R59_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R59_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R59_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R59_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R59_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R59_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R59_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_NL_R59_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R59_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R59_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R59_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R59_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R59_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R59_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R59_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R59_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R59_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R59_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_US_R59_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R59_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R60_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R60_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R60_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R60_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_BG_R60_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R60_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R60_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R60_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R60_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R60_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R60_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R60_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R60_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R60_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R60_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R60_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R60_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R60_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R60_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R60_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HR_R60_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_HU_R60_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R60_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R60_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R60_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R60_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R60_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R60_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R60_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R60_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R60_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R60_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R60_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R60_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R60_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R60_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R60_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R60_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_SG_R60_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R60_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R60_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R60_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_US_R60_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R60_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R61_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R61_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R61_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R61_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R61_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R61_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R61_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R61_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R61_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R61_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R61_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_DE_R61_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R61_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R61_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R61_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R61_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R61_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R61_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R61_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R61_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HR_R61_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R61_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R61_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R61_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R61_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R61_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R61_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R61_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_LU_R61_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R61_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R61_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R61_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R61_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R61_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R61_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R61_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R61_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R61_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R61_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R61_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R61_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R61_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_US_R61_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R61_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R62_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_AT_R62_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R62_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R62_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R62_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R62_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R62_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R62_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R62_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R62_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R62_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R62_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R62_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R62_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R62_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R62_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R62_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R62_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_GR_R62_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R62_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HR_R62_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R62_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R62_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R62_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R62_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R62_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R62_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R62_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R62_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R62_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R62_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R62_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R62_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R62_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R62_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_RO_R62_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R62_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R62_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R62_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R62_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R62_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R62_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_US_R62_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R62_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R63_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R63_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R63_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R63_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R63_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R63_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R63_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R63_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_CN_R63_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R63_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R63_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R63_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R63_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R63_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R63_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R63_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R63_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R63_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R63_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R63_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HR_R63_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R63_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R63_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R63_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R63_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_JP_R63_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R63_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R63_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R63_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R63_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R63_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R63_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R63_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R63_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R63_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R63_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R63_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R63_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R63_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R63_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R63_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R63_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_US_R63_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R63_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R64_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R64_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R64_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R64_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R64_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R64_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R64_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R64_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R64_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R64_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R64_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R64_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R64_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R64_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R64_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_FI_R64_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R64_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R64_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R64_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R64_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HR_R64_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R64_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R64_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R64_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R64_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R64_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R64_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R64_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R64_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R64_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R64_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R64_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_NO_R64_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R64_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R64_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R64_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R64_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R64_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R64_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R64_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R64_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R64_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_US_R64_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R64_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R65_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R65_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R65_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R65_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R65_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_BR_R65_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R65_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R65_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R65_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R65_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R65_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R65_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R65_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R65_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R65_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R65_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R65_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R65_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R65_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R65_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HR_R65_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R65_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_IE_R65_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R65_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R65_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R65_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R65_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R65_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R65_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R65_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R65_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R65_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R65_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R65_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R65_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R65_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R65_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R65_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R65_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_SI_R65_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R65_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R65_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_US_R65_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R65_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R66_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R66_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R66_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R66_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R66_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R66_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R66_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R66_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R66_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R66_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R66_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R66_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_DK_R66_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R66_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R66_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R66_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R66_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R66_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R66_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R66_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HR_R66_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R66_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R66_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R66_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R66_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R66_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R66_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R66_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R66_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_LV_R66_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R66_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R66_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R66_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R66_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R66_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R66_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R66_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R66_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R66_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R66_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R66_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R66_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_US_R66_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R66_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R67_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R67_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_AU_R67_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R67_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R67_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R67_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R67_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R67_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R67_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R67_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R67_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R67_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R67_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R67_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R67_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R67_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R67_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R67_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R67_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_HK_R67_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HR_R67_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R67_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R67_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R67_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R67_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R67_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R67_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R67_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R67_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R67_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R67_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R67_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R67_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R67_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R67_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R67_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_RU_R67_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R67_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R67_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R67_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R67_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R67_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_US_R67_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R67_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R68_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R68_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R68_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R68_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R68_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R68_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R68_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R68_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R68_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_CY_R68_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R68_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R68_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R68_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R68_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R68_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R68_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R68_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R68_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R68_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R68_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HR_R68_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R68_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R68_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R68_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R68_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R68_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_KR_R68_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R68_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R68_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R68_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R68_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R68_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R68_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R68_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R68_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R68_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R68_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R68_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R68_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R68_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R68_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R68_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_US_R68_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_x2_R68_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R69_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R69_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R69_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R69_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R69_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R69_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R69_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R69_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R69_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R69_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R69_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R69_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R69_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R69_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R69_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R69_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_FR_R69_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R69_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R69_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R69_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HR_R69_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R69_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R69_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R69_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R69_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R69_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R69_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R69_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R69_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R69_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R69_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R69_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R69_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_PL_R69_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R69_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R69_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R69_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R69_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R69_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R69_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R69_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R69_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_US_R69_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R69_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R70_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R70_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R70_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R70_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R70_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R70_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_CA_R70_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R70_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R70_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R70_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R70_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R70_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R70_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R70_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R70_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R70_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R70_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R70_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R70_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R70_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HR_R70_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R70_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R70_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_IL_R70_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R70_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R70_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R70_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R70_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R70_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R70_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R70_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R70_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R70_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R70_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R70_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R70_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R70_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R70_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R70_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R70_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_SK_R70_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R70_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_US_R70_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R70_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R71_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R71_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R71_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R71_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R71_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R71_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R71_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R71_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R71_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R71_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R71_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R71_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R71_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_EE_R71_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R71_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R71_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R71_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R71_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R71_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R71_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HR_R71_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R71_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R71_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R71_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R71_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R71_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R71_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R71_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R71_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R71_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_MT_R71_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R71_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R71_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R71_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R71_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R71_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R71_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R71_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R71_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R71_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R71_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R71_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_US_R71_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R71_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R72_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R72_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R72_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_BE_R72_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R72_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R72_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R72_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R72_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R72_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R72_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R72_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R72_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R72_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R72_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R72_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R72_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R72_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R72_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R72_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R72_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_HR_R72_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R72_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R72_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R72_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R72_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R72_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R72_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R72_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R72_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R72_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R72_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R72_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R72_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R72_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R72_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R72_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R72_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_SE_R72_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R72_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R72_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R72_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R72_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_US_R72_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R72_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R73_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R73_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R73_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R73_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R73_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R73_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R73_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R73_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R73_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R73_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_CZ_R73_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R73_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R73_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R73_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R73_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R73_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R73_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R73_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R73_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R73_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HR_R73_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R73_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R73_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R73_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R73_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R73_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R73_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_LT_R73_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R73_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R73_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R73_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R73_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R73_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R73_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R73_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R73_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R73_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R73_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R73_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R73_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R73_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R73_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_US_R73_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R73_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_x0_R74_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R74_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R74_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R74_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R74_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R74_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R74_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R74_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R74_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R74_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R74_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R74_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R74_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R74_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R74_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R74_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R74_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_GB_R74_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R74_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R74_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HR_R74_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R74_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R74_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R74_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R74_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R74_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R74_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R74_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R74_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R74_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R74_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R74_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R74_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R74_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_PT_R74_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R74_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R74_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R74_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R74_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R74_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R74_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R74_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_US_R74_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R74_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R75_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R75_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R75_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R75_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R75_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R75_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R75_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_CH_R75_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R75_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R75_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R75_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R75_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R75_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R75_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R75_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R75_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R75_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R75_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R75_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R75_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HR_R75_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R75_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R75_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R75_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_IT_R75_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R75_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R75_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R75_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R75_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R75_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R75_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R75_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R75_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R75_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R75_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R75_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R75_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R75_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R75_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R75_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R75_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_TR_R75_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_US_R75_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R75_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R76_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R76_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R76_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R76_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R76_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R76_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R76_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R76_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R76_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R76_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R76_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R76_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R76_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R76_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_ES_R76_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R76_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R76_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R76_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R76_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R76_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HR_R76_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R76_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R76_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R76_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R76_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R76_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R76_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R76_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R76_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R76_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R76_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_NL_R76_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R76_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R76_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R76_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R76_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R76_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R76_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R76_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R76_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R76_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R76_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_US_R76_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R76_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R77_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R77_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R77_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R77_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_BG_R77_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R77_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R77_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R77_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R77_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R77_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R77_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R77_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R77_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R77_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R77_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R77_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R77_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R77_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R77_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R77_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HR_R77_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_HU_R77_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R77_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R77_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R77_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R77_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R77_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R77_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R77_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R77_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R77_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R77_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R77_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R77_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R77_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R77_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R77_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R77_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_SG_R77_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R77_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R77_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R77_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_US_R77_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R77_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R78_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R78_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R78_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R78_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R78_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R78_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R78_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R78_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R78_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R78_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R78_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_DE_R78_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R78_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R78_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R78_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R78_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R78_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R78_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R78_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R78_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HR_R78_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R78_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R78_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R78_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R78_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R78_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R78_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R78_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_LU_R78_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R78_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R78_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R78_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R78_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R78_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R78_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R78_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R78_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R78_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R78_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R78_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R78_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R78_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_US_R78_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R78_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R79_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_AT_R79_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R79_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R79_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R79_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R79_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R79_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R79_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R79_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R79_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R79_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R79_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R79_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R79_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R79_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R79_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R79_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R79_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_GR_R79_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R79_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HR_R79_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R79_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R79_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R79_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R79_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R79_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R79_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R79_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R79_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R79_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R79_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R79_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R79_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R79_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R79_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_RO_R79_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R79_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R79_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R79_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R79_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R79_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R79_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_US_R79_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R79_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R80_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R80_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R80_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R80_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R80_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R80_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R80_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R80_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_CN_R80_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R80_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R80_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R80_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R80_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R80_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R80_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R80_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R80_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R80_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R80_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R80_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HR_R80_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R80_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R80_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R80_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R80_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_JP_R80_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R80_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R80_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R80_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R80_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R80_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R80_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R80_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R80_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R80_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R80_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R80_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R80_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R80_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R80_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R80_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R80_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_US_R80_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R80_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R81_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R81_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R81_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R81_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R81_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R81_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R81_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R81_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R81_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R81_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R81_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R81_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R81_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R81_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R81_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_FI_R81_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R81_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R81_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R81_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R81_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HR_R81_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R81_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R81_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R81_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R81_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R81_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R81_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R81_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R81_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R81_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R81_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R81_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_NO_R81_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R81_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R81_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R81_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R81_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R81_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R81_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R81_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R81_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R81_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_US_R81_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R81_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R82_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R82_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R82_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R82_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R82_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_BR_R82_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R82_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R82_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R82_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R82_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R82_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R82_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R82_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R82_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R82_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R82_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R82_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R82_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R82_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R82_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HR_R82_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R82_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_IE_R82_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R82_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R82_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R82_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R82_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R82_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R82_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R82_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R82_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R82_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R82_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R82_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R82_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R82_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R82_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R82_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R82_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_SI_R82_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R82_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R82_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_US_R82_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R82_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R83_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R83_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R83_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R83_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R83_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R83_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R83_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R83_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R83_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R83_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R83_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R83_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_DK_R83_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R83_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R83_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R83_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R83_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R83_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R83_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R83_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HR_R83_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R83_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R83_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R83_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R83_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R83_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R83_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R83_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R83_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_LV_R83_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R83_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R83_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R83_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R83_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R83_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R83_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R83_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R83_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R83_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R83_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R83_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R83_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_US_R83_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R83_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R84_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R84_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_AU_R84_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R84_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R84_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R84_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R84_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R84_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R84_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R84_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R84_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R84_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R84_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R84_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R84_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R84_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R84_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R84_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R84_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_HK_R84_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HR_R84_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R84_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R84_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R84_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R84_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R84_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R84_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R84_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R84_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R84_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R84_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R84_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R84_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R84_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R84_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R84_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_RU_R84_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R84_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R84_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R84_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R84_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R84_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_US_R84_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R84_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R85_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R85_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R85_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R85_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R85_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R85_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R85_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R85_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R85_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_CY_R85_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R85_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R85_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R85_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R85_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R85_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R85_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R85_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R85_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R85_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R85_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HR_R85_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R85_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R85_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R85_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R85_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R85_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_KR_R85_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R85_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R85_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R85_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R85_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R85_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R85_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R85_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R85_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R85_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R85_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R85_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R85_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R85_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R85_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R85_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_US_R85_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_x2_R85_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R86_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R86_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R86_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R86_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R86_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R86_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R86_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R86_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R86_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R86_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R86_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R86_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R86_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R86_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R86_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R86_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_FR_R86_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R86_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R86_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R86_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HR_R86_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R86_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R86_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R86_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R86_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R86_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R86_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R86_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R86_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R86_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R86_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R86_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R86_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_PL_R86_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R86_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R86_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R86_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R86_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R86_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R86_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R86_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R86_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_US_R86_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R86_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R87_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R87_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R87_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R87_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R87_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R87_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_CA_R87_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R87_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R87_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R87_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R87_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R87_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R87_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R87_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R87_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R87_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R87_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R87_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R87_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R87_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HR_R87_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R87_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R87_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_IL_R87_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R87_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R87_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R87_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R87_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R87_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R87_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R87_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R87_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R87_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R87_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R87_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R87_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R87_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R87_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R87_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R87_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_SK_R87_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R87_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_US_R87_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R87_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R88_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R88_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R88_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R88_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R88_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R88_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R88_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R88_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R88_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R88_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R88_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R88_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R88_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_EE_R88_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R88_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R88_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R88_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R88_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R88_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R88_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HR_R88_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R88_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R88_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R88_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R88_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R88_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R88_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R88_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R88_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R88_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_MT_R88_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R88_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R88_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R88_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R88_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R88_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R88_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R88_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R88_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R88_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R88_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R88_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_US_R88_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R88_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R89_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R89_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R89_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_BE_R89_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R89_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R89_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R89_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R89_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R89_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R89_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R89_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R89_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R89_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R89_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R89_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R89_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R89_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R89_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R89_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R89_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_HR_R89_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R89_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R89_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R89_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R89_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R89_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R89_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R89_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R89_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R89_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R89_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R89_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R89_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R89_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R89_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R89_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R89_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_SE_R89_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R89_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R89_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R89_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R89_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_US_R89_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R89_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R90_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R90_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R90_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R90_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R90_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R90_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R90_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R90_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R90_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R90_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_CZ_R90_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R90_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R90_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R90_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R90_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R90_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R90_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R90_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R90_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R90_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HR_R90_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R90_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R90_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R90_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R90_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R90_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R90_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_LT_R90_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R90_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R90_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R90_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R90_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R90_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R90_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R90_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R90_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R90_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R90_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R90_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R90_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R90_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R90_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_US_R90_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R90_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_x0_R91_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R91_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R91_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R91_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R91_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R91_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R91_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R91_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R91_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R91_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R91_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R91_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R91_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R91_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R91_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R91_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R91_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_GB_R91_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R91_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R91_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HR_R91_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R91_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R91_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R91_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R91_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R91_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R91_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R91_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R91_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R91_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R91_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R91_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R91_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R91_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_PT_R91_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R91_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R91_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R91_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R91_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R91_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R91_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R91_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_US_R91_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R91_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R92_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R92_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R92_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R92_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R92_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R92_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R92_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_CH_R92_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R92_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R92_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R92_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R92_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R92_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R92_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R92_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R92_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R92_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R92_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R92_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R92_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HR_R92_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R92_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R92_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R92_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_IT_R92_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R92_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R92_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R92_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R92_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R92_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R92_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R92_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R92_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R92_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R92_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R92_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R92_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R92_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R92_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R92_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R92_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_TR_R92_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_US_R92_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R92_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R93_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R93_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R93_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R93_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R93_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R93_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R93_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R93_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R93_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R93_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R93_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R93_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R93_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R93_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_ES_R93_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R93_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R93_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R93_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R93_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R93_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HR_R93_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R93_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R93_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R93_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R93_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R93_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R93_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R93_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R93_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R93_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R93_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_NL_R93_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R93_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R93_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R93_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R93_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R93_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R93_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R93_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R93_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R93_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R93_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_US_R93_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R93_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R94_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R94_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R94_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R94_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_BG_R94_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R94_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R94_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R94_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R94_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R94_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R94_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R94_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R94_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R94_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R94_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R94_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R94_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R94_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R94_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R94_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HR_R94_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_HU_R94_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R94_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R94_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R94_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R94_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R94_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R94_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R94_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R94_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R94_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R94_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R94_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R94_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R94_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R94_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R94_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R94_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_SG_R94_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R94_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R94_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R94_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_US_R94_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R94_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R95_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R95_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R95_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R95_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R95_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R95_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R95_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R95_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R95_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R95_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R95_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_DE_R95_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R95_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R95_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R95_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R95_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R95_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R95_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R95_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R95_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HR_R95_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R95_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R95_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R95_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R95_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R95_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R95_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R95_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_LU_R95_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R95_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R95_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R95_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R95_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R95_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R95_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R95_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R95_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R95_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R95_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R95_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R95_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R95_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_US_R95_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R95_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R96_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_AT_R96_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R96_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R96_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R96_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R96_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R96_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R96_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R96_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R96_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R96_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R96_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R96_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R96_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R96_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R96_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R96_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R96_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_GR_R96_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R96_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HR_R96_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R96_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R96_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R96_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R96_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R96_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R96_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R96_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R96_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R96_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R96_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R96_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R96_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R96_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R96_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_RO_R96_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R96_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R96_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R96_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R96_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R96_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R96_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_US_R96_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R96_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R97_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R97_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R97_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R97_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R97_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R97_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R97_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R97_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_CN_R97_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R97_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R97_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R97_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R97_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R97_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R97_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R97_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R97_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R97_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R97_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R97_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HR_R97_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R97_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R97_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R97_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R97_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_JP_R97_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R97_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R97_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R97_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R97_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R97_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R97_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R97_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R97_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R97_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R97_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R97_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R97_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R97_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R97_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R97_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R97_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_US_R97_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R97_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R98_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R98_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R98_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R98_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R98_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R98_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R98_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R98_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R98_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R98_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R98_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R98_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R98_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R98_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R98_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_FI_R98_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R98_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R98_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R98_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R98_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HR_R98_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R98_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R98_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R98_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R98_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R98_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R98_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R98_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R98_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R98_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R98_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R98_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_NO_R98_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R98_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R98_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R98_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R98_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R98_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R98_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R98_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R98_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R98_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_US_R98_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R98_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R99_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R99_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R99_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R99_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R99_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_BR_R99_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R99_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R99_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R99_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R99_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R99_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R99_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R99_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R99_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R99_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R99_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R99_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R99_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R99_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R99_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HR_R99_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R99_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_IE_R99_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R99_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R99_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R99_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R99_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R99_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R99_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R99_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R99_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R99_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R99_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R99_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R99_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R99_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R99_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R99_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R99_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0094_CT_AIRB_SI_R99_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R99_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R99_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_US_R99_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R99_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_R01_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 1	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AT_R01_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 1	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AU_R01_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 1	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BE_R01_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 1	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BG_R01_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 1	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_R01_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 1	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CA_R01_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 1	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CH_R01_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 1	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_R01_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 1	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CY_R01_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 1	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CZ_R01_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 1	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DE_R01_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 1	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_DK_R01_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 1	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_EE_R01_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 1	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_ES_R01_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 1	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_R01_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 1	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FR_R01_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 1	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GB_R01_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 1	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GR_R01_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 1	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HK_R01_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 1	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HR_R01_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 1	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HU_R01_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 1	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_R01_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 1	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IL_R01_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 1	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IT_R01_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 1	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_R01_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 1	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_KR_R01_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 1	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LT_R01_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 1	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LU_R01_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 1	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_LV_R01_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 1	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_MT_R01_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 1	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NL_R01_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 1	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_R01_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 1	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PL_R01_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 1	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PT_R01_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 1	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RO_R01_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 1	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RU_R01_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 1	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SE_R01_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 1	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SG_R01_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 1	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_R01_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 1	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SK_R01_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 1	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_TR_R01_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 1	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_R01_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 1	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x2_R01_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 1	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_R02_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 2	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AT_R02_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 2	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_AU_R02_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 2	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BE_R02_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 2	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BG_R02_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 2	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_R02_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 2	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CA_R02_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 2	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CH_R02_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 2	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_R02_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 2	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CY_R02_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 2	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CZ_R02_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 2	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DE_R02_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 2	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DK_R02_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 2	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_EE_R02_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 2	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_ES_R02_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 2	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_R02_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 2	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FR_R02_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 2	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GB_R02_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 2	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GR_R02_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 2	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_HK_R02_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 2	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HR_R02_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 2	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HU_R02_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 2	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_R02_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 2	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IL_R02_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 2	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IT_R02_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 2	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_R02_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 2	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_KR_R02_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 2	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LT_R02_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 2	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LU_R02_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 2	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LV_R02_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 2	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_MT_R02_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 2	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NL_R02_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 2	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_R02_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 2	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PL_R02_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 2	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PT_R02_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 2	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RO_R02_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 2	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_RU_R02_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 2	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SE_R02_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 2	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SG_R02_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 2	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_R02_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 2	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SK_R02_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 2	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_TR_R02_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 2	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_R02_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 2	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x2_R02_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 2	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_R03_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 3	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AT_R03_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 3	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AU_R03_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 3	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BE_R03_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 3	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BG_R03_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 3	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_R03_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 3	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CA_R03_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 3	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CH_R03_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 3	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_R03_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 3	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_CY_R03_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 3	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CZ_R03_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 3	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DE_R03_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 3	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DK_R03_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 3	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_EE_R03_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 3	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_ES_R03_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 3	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_R03_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 3	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FR_R03_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 3	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GB_R03_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 3	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GR_R03_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 3	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HK_R03_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 3	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HR_R03_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 3	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HU_R03_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 3	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_R03_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 3	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IL_R03_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 3	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IT_R03_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 3	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_R03_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 3	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_KR_R03_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 3	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LT_R03_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 3	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LU_R03_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 3	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LV_R03_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 3	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_MT_R03_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 3	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NL_R03_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 3	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_R03_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 3	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PL_R03_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 3	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PT_R03_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 3	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RO_R03_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 3	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RU_R03_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 3	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SE_R03_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 3	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SG_R03_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 3	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_R03_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 3	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SK_R03_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 3	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_TR_R03_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 3	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_R03_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 3	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_x2_R03_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 3	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_R04_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 4	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AT_R04_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 4	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AU_R04_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 4	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BE_R04_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 4	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BG_R04_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 4	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_R04_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 4	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CA_R04_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 4	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CH_R04_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 4	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_R04_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 4	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CY_R04_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 4	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CZ_R04_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 4	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DE_R04_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 4	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DK_R04_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 4	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_EE_R04_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 4	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_ES_R04_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 4	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_R04_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 4	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_FR_R04_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 4	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GB_R04_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 4	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GR_R04_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 4	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HK_R04_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 4	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HR_R04_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 4	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HU_R04_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 4	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_R04_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 4	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IL_R04_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 4	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IT_R04_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 4	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_R04_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 4	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_KR_R04_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 4	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LT_R04_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 4	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LU_R04_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 4	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LV_R04_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 4	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_MT_R04_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 4	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NL_R04_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 4	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_R04_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 4	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_PL_R04_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 4	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PT_R04_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 4	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RO_R04_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 4	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RU_R04_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 4	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SE_R04_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 4	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SG_R04_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 4	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_R04_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 4	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SK_R04_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 4	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_TR_R04_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 4	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_R04_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 4	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x2_R04_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 4	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_R05_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 5	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AT_R05_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 5	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AU_R05_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 5	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BE_R05_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 5	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BG_R05_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 5	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_R05_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 5	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_CA_R05_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 5	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CH_R05_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 5	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_R05_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 5	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CY_R05_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 5	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CZ_R05_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 5	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DE_R05_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 5	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DK_R05_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 5	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_EE_R05_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 5	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_ES_R05_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 5	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_R05_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 5	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FR_R05_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 5	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GB_R05_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 5	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GR_R05_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 5	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HK_R05_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 5	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HR_R05_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 5	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HU_R05_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 5	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_R05_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 5	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_IL_R05_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 5	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IT_R05_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 5	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_R05_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 5	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_KR_R05_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 5	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LT_R05_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 5	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LU_R05_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 5	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LV_R05_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 5	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_MT_R05_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 5	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NL_R05_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 5	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_R05_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 5	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PL_R05_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 5	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PT_R05_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 5	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RO_R05_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 5	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RU_R05_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 5	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SE_R05_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 5	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SG_R05_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 5	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_R05_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 5	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_SK_R05_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 5	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_TR_R05_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 5	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_R05_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 5	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x2_R05_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 5	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_R06_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 6	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AT_R06_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 6	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AU_R06_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 6	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BE_R06_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 6	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BG_R06_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 6	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_R06_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 6	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CA_R06_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 6	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CH_R06_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 6	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_R06_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 6	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CY_R06_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 6	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CZ_R06_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 6	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DE_R06_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 6	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DK_R06_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 6	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_EE_R06_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 6	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_ES_R06_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 6	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_R06_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 6	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FR_R06_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 6	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GB_R06_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 6	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GR_R06_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 6	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HK_R06_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 6	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HR_R06_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 6	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HU_R06_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 6	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_R06_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 6	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IL_R06_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 6	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IT_R06_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 6	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_R06_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 6	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_KR_R06_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 6	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LT_R06_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 6	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LU_R06_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 6	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LV_R06_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 6	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_MT_R06_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 6	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NL_R06_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 6	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_R06_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 6	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PL_R06_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 6	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PT_R06_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 6	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RO_R06_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 6	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RU_R06_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 6	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SE_R06_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 6	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SG_R06_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 6	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_R06_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 6	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SK_R06_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 6	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_TR_R06_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 6	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_R06_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 6	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x2_R06_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 6	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_R07_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 7	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AT_R07_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 7	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AU_R07_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 7	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_BE_R07_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 7	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BG_R07_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 7	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_R07_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 7	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CA_R07_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 7	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CH_R07_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 7	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_R07_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 7	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CY_R07_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 7	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CZ_R07_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 7	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DE_R07_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 7	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DK_R07_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 7	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_EE_R07_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 7	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_ES_R07_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 7	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_R07_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 7	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FR_R07_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 7	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GB_R07_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 7	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GR_R07_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 7	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HK_R07_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 7	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_HR_R07_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 7	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HU_R07_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 7	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_R07_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 7	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IL_R07_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 7	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IT_R07_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 7	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_R07_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 7	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_KR_R07_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 7	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LT_R07_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 7	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LU_R07_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 7	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LV_R07_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 7	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_MT_R07_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 7	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NL_R07_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 7	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_R07_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 7	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PL_R07_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 7	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PT_R07_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 7	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RO_R07_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 7	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RU_R07_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 7	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_SE_R07_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 7	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SG_R07_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 7	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_R07_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 7	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SK_R07_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 7	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_TR_R07_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 7	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_R07_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 7	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x2_R07_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 7	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_R08_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 8	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AT_R08_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 8	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AU_R08_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 8	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BE_R08_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 8	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BG_R08_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 8	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_R08_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 8	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CA_R08_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 8	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CH_R08_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 8	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_R08_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 8	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CY_R08_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 8	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_CZ_R08_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 8	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DE_R08_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 8	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DK_R08_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 8	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_EE_R08_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 8	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_ES_R08_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 8	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_R08_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 8	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FR_R08_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 8	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GB_R08_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 8	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GR_R08_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 8	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HK_R08_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 8	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HR_R08_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 8	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HU_R08_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 8	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_R08_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 8	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IL_R08_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 8	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IT_R08_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 8	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_R08_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 8	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_KR_R08_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 8	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_LT_R08_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 8	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LU_R08_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 8	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LV_R08_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 8	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_MT_R08_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 8	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NL_R08_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 8	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_R08_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 8	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PL_R08_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 8	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PT_R08_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 8	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RO_R08_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 8	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RU_R08_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 8	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SE_R08_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 8	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SG_R08_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 8	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_R08_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 8	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SK_R08_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 8	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_TR_R08_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 8	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_R08_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 8	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x2_R08_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 8	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_x0_R09_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 9	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AT_R09_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 9	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AU_R09_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 9	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BE_R09_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 9	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BG_R09_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 9	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_R09_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 9	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CA_R09_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 9	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CH_R09_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 9	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_R09_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 9	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CY_R09_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 9	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CZ_R09_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 9	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DE_R09_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 9	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DK_R09_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 9	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_EE_R09_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 9	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_ES_R09_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 9	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_R09_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 9	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FR_R09_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 9	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_GB_R09_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 9	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GR_R09_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 9	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HK_R09_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 9	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HR_R09_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 9	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HU_R09_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 9	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_R09_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 9	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IL_R09_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 9	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IT_R09_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 9	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_R09_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 9	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_KR_R09_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 9	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LT_R09_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 9	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LU_R09_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 9	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LV_R09_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 9	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_MT_R09_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 9	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NL_R09_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 9	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_R09_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 9	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PL_R09_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 9	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_PT_R09_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 9	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RO_R09_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 9	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RU_R09_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 9	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SE_R09_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 9	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SG_R09_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 9	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_R09_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 9	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SK_R09_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 9	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_TR_R09_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 9	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_R09_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 9	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x2_R09_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 9	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_R10_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 10	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AT_R10_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 10	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AU_R10_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 10	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BE_R10_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 10	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BG_R10_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 10	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_R10_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 10	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CA_R10_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 10	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_CH_R10_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 10	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_R10_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 10	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CY_R10_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 10	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CZ_R10_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 10	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DE_R10_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 10	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DK_R10_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 10	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_EE_R10_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 10	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_ES_R10_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 10	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_R10_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 10	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FR_R10_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 10	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GB_R10_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 10	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GR_R10_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 10	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HK_R10_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 10	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HR_R10_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 10	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HU_R10_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 10	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_R10_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 10	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IL_R10_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 10	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_IT_R10_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 10	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_R10_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 10	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_KR_R10_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 10	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LT_R10_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 10	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LU_R10_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 10	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LV_R10_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 10	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_MT_R10_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 10	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NL_R10_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 10	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_R10_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 10	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PL_R10_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 10	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PT_R10_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 10	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RO_R10_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 10	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RU_R10_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 10	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SE_R10_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 10	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SG_R10_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 10	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_R10_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 10	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SK_R10_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 10	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_TR_R10_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 10	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_R10_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 10	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x2_R10_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 10	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_R11_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 11	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AT_R11_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 11	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AU_R11_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 11	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BE_R11_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 11	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BG_R11_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 11	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_R11_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 11	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CA_R11_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 11	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CH_R11_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 11	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_R11_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 11	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CY_R11_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 11	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CZ_R11_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 11	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DE_R11_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 11	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DK_R11_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 11	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_EE_R11_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 11	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_ES_R11_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 11	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_R11_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 11	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FR_R11_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 11	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GB_R11_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 11	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GR_R11_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 11	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HK_R11_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 11	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HR_R11_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 11	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HU_R11_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 11	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_R11_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 11	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IL_R11_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 11	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IT_R11_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 11	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_R11_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 11	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_KR_R11_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 11	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LT_R11_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 11	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LU_R11_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 11	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LV_R11_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 11	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_MT_R11_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 11	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_NL_R11_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 11	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_R11_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 11	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PL_R11_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 11	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PT_R11_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 11	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RO_R11_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 11	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RU_R11_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 11	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SE_R11_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 11	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SG_R11_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 11	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_R11_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 11	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SK_R11_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 11	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_TR_R11_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 11	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_R11_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 11	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x2_R11_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 11	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_R12_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 12	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AT_R12_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 12	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AU_R12_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 12	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BE_R12_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 12	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_BG_R12_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 12	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_R12_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 12	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CA_R12_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 12	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CH_R12_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 12	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_R12_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 12	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CY_R12_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 12	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CZ_R12_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 12	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DE_R12_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 12	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DK_R12_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 12	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_EE_R12_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 12	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_ES_R12_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 12	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_R12_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 12	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FR_R12_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 12	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GB_R12_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 12	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GR_R12_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 12	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HK_R12_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 12	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HR_R12_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 12	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_HU_R12_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 12	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_R12_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 12	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IL_R12_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 12	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IT_R12_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 12	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_R12_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 12	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_KR_R12_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 12	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LT_R12_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 12	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LU_R12_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 12	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LV_R12_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 12	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_MT_R12_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 12	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NL_R12_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 12	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_R12_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 12	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PL_R12_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 12	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PT_R12_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 12	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RO_R12_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 12	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RU_R12_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 12	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SE_R12_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 12	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_SG_R12_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 12	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_R12_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 12	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SK_R12_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 12	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_TR_R12_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 12	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_R12_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 12	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x2_R12_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 12	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_R13_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 13	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AT_R13_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 13	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AU_R13_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 13	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BE_R13_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 13	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BG_R13_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 13	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_R13_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 13	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CA_R13_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 13	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CH_R13_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 13	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_R13_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 13	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CY_R13_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 13	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CZ_R13_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 13	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_DE_R13_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 13	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DK_R13_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 13	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_EE_R13_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 13	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_ES_R13_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 13	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_R13_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 13	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FR_R13_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 13	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GB_R13_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 13	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GR_R13_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 13	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HK_R13_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 13	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HR_R13_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 13	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HU_R13_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 13	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_R13_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 13	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IL_R13_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 13	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IT_R13_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 13	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_R13_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 13	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_KR_R13_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 13	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LT_R13_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 13	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_LU_R13_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 13	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LV_R13_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 13	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_MT_R13_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 13	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NL_R13_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 13	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_R13_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 13	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PL_R13_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 13	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PT_R13_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 13	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RO_R13_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 13	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RU_R13_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 13	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SE_R13_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 13	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SG_R13_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 13	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_R13_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 13	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SK_R13_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 13	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_TR_R13_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 13	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_R13_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 13	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x2_R13_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 13	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_R14_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 14	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_AT_R14_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 14	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AU_R14_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 14	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BE_R14_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 14	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BG_R14_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 14	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_R14_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 14	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CA_R14_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 14	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CH_R14_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 14	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_R14_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 14	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CY_R14_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 14	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CZ_R14_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 14	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DE_R14_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 14	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DK_R14_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 14	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_EE_R14_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 14	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_ES_R14_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 14	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_R14_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 14	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FR_R14_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 14	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GB_R14_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 14	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_GR_R14_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 14	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HK_R14_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 14	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HR_R14_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 14	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HU_R14_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 14	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_R14_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 14	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IL_R14_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 14	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IT_R14_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 14	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_R14_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 14	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_KR_R14_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 14	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LT_R14_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 14	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LU_R14_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 14	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LV_R14_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 14	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_MT_R14_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 14	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NL_R14_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 14	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_R14_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 14	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PL_R14_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 14	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PT_R14_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 14	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_RO_R14_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 14	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RU_R14_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 14	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SE_R14_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 14	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SG_R14_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 14	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_R14_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 14	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SK_R14_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 14	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_TR_R14_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 14	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_R14_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 14	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x2_R14_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 14	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_R15_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 15	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AT_R15_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 15	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AU_R15_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 15	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BE_R15_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 15	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BG_R15_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 15	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_R15_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 15	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CA_R15_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 15	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CH_R15_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 15	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_CN_R15_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 15	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CY_R15_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 15	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CZ_R15_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 15	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DE_R15_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 15	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DK_R15_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 15	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_EE_R15_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 15	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_ES_R15_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 15	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_R15_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 15	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FR_R15_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 15	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GB_R15_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 15	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GR_R15_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 15	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HK_R15_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 15	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HR_R15_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 15	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HU_R15_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 15	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_R15_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 15	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IL_R15_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 15	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IT_R15_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 15	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_JP_R15_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 15	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_KR_R15_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 15	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LT_R15_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 15	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LU_R15_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 15	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LV_R15_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 15	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_MT_R15_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 15	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NL_R15_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 15	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_R15_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 15	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PL_R15_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 15	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PT_R15_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 15	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RO_R15_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 15	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RU_R15_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 15	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SE_R15_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 15	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SG_R15_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 15	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_R15_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 15	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SK_R15_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 15	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_TR_R15_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 15	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_US_R15_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 15	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x2_R15_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 15	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_R16_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 16	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AT_R16_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 16	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AU_R16_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 16	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BE_R16_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 16	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BG_R16_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 16	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_R16_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 16	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CA_R16_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 16	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CH_R16_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 16	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_R16_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 16	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CY_R16_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 16	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CZ_R16_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 16	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DE_R16_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 16	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DK_R16_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 16	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_EE_R16_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 16	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_ES_R16_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 16	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_FI_R16_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 16	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FR_R16_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 16	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GB_R16_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 16	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GR_R16_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 16	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HK_R16_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 16	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HR_R16_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 16	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HU_R16_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 16	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_R16_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 16	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IL_R16_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 16	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IT_R16_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 16	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_R16_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 16	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_KR_R16_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 16	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LT_R16_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 16	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LU_R16_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 16	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LV_R16_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 16	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_MT_R16_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 16	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NL_R16_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 16	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_NO_R16_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 16	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PL_R16_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 16	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PT_R16_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 16	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RO_R16_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 16	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RU_R16_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 16	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SE_R16_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 16	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SG_R16_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 16	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_R16_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 16	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SK_R16_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 16	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_TR_R16_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 16	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_R16_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 16	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x2_R16_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 16	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_R17_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 17	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AT_R17_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 17	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AU_R17_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 17	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BE_R17_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 17	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BG_R17_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 17	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_BR_R17_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 17	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CA_R17_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 17	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CH_R17_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 17	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_R17_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 17	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CY_R17_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 17	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CZ_R17_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 17	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DE_R17_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 17	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DK_R17_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 17	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_EE_R17_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 17	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_ES_R17_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 17	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_R17_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 17	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FR_R17_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 17	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GB_R17_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 17	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GR_R17_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 17	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HK_R17_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 17	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HR_R17_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 17	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HU_R17_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 17	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_IE_R17_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 17	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IL_R17_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 17	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IT_R17_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 17	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_R17_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 17	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_KR_R17_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 17	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LT_R17_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 17	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LU_R17_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 17	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LV_R17_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 17	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_MT_R17_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 17	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NL_R17_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 17	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_R17_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 17	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PL_R17_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 17	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PT_R17_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 17	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RO_R17_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 17	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RU_R17_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 17	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SE_R17_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 17	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SG_R17_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 17	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_SI_R17_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 17	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SK_R17_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 17	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_TR_R17_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 17	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_R17_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 17	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x2_R17_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 17	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_R18_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 18	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AT_R18_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 18	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AU_R18_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 18	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BE_R18_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 18	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BG_R18_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 18	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_R18_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 18	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CA_R18_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 18	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CH_R18_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 18	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_R18_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 18	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CY_R18_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 18	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CZ_R18_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 18	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DE_R18_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 18	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_DK_R18_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 18	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_EE_R18_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 18	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_ES_R18_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 18	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_R18_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 18	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FR_R18_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 18	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GB_R18_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 18	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GR_R18_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 18	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HK_R18_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 18	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HR_R18_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 18	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HU_R18_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 18	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_R18_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 18	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IL_R18_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 18	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IT_R18_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 18	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_R18_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 18	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_KR_R18_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 18	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LT_R18_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 18	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LU_R18_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 18	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_LV_R18_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 18	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_MT_R18_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 18	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NL_R18_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 18	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_R18_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 18	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PL_R18_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 18	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PT_R18_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 18	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RO_R18_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 18	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RU_R18_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 18	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SE_R18_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 18	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SG_R18_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 18	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_R18_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 18	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SK_R18_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 18	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_TR_R18_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 18	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_R18_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 18	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x2_R18_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 18	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_R19_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 19	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AT_R19_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 19	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_AU_R19_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 19	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BE_R19_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 19	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BG_R19_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 19	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_R19_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 19	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CA_R19_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 19	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CH_R19_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 19	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_R19_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 19	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CY_R19_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 19	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CZ_R19_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 19	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DE_R19_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 19	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DK_R19_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 19	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_EE_R19_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 19	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_ES_R19_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 19	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_R19_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 19	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FR_R19_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 19	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GB_R19_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 19	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GR_R19_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 19	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_HK_R19_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 19	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HR_R19_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 19	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HU_R19_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 19	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_R19_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 19	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IL_R19_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 19	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IT_R19_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 19	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_R19_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 19	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_KR_R19_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 19	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LT_R19_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 19	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LU_R19_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 19	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LV_R19_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 19	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_MT_R19_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 19	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NL_R19_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 19	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_R19_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 19	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PL_R19_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 19	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PT_R19_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 19	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RO_R19_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 19	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_RU_R19_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 19	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SE_R19_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 19	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SG_R19_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 19	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_R19_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 19	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SK_R19_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 19	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_TR_R19_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 19	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_R19_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 19	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x2_R19_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 19	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_R20_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 20	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AT_R20_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 20	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AU_R20_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 20	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BE_R20_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 20	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BG_R20_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 20	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_R20_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 20	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CA_R20_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 20	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CH_R20_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 20	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_R20_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 20	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_CY_R20_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 20	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CZ_R20_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 20	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DE_R20_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 20	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DK_R20_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 20	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_EE_R20_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 20	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_ES_R20_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 20	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_R20_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 20	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FR_R20_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 20	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GB_R20_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 20	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GR_R20_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 20	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HK_R20_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 20	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HR_R20_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 20	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HU_R20_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 20	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_R20_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 20	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IL_R20_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 20	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IT_R20_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 20	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_R20_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 20	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_KR_R20_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 20	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LT_R20_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 20	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LU_R20_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 20	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LV_R20_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 20	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_MT_R20_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 20	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NL_R20_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 20	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_R20_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 20	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PL_R20_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 20	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PT_R20_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 20	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RO_R20_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 20	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RU_R20_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 20	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SE_R20_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 20	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SG_R20_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 20	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_R20_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 20	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SK_R20_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 20	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_TR_R20_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 20	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_R20_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 20	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_x2_R20_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 20	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_R21_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 21	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AT_R21_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 21	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AU_R21_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 21	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BE_R21_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 21	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BG_R21_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 21	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_R21_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 21	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CA_R21_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 21	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CH_R21_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 21	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_R21_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 21	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CY_R21_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 21	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CZ_R21_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 21	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DE_R21_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 21	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DK_R21_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 21	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_EE_R21_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 21	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_ES_R21_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 21	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_R21_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 21	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_FR_R21_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 21	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GB_R21_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 21	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GR_R21_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 21	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HK_R21_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 21	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HR_R21_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 21	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HU_R21_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 21	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_R21_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 21	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IL_R21_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 21	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IT_R21_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 21	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_R21_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 21	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_KR_R21_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 21	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LT_R21_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 21	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LU_R21_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 21	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LV_R21_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 21	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_MT_R21_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 21	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NL_R21_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 21	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_R21_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 21	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_PL_R21_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 21	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PT_R21_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 21	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RO_R21_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 21	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RU_R21_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 21	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SE_R21_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 21	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SG_R21_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 21	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_R21_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 21	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SK_R21_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 21	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_TR_R21_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 21	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_R21_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 21	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x2_R21_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 21	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_R22_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 22	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AT_R22_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 22	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AU_R22_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 22	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BE_R22_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 22	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BG_R22_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 22	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_R22_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 22	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_CA_R22_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 22	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CH_R22_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 22	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_R22_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 22	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CY_R22_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 22	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CZ_R22_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 22	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DE_R22_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 22	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DK_R22_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 22	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_EE_R22_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 22	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_ES_R22_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 22	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_R22_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 22	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FR_R22_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 22	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GB_R22_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 22	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GR_R22_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 22	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HK_R22_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 22	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HR_R22_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 22	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HU_R22_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 22	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_R22_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 22	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_IL_R22_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 22	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IT_R22_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 22	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_R22_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 22	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_KR_R22_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 22	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LT_R22_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 22	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LU_R22_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 22	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LV_R22_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 22	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_MT_R22_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 22	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NL_R22_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 22	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_R22_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 22	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PL_R22_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 22	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PT_R22_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 22	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RO_R22_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 22	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RU_R22_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 22	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SE_R22_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 22	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SG_R22_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 22	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_R22_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 22	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_SK_R22_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 22	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_TR_R22_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 22	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_R22_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 22	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x2_R22_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 22	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_R23_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 23	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AT_R23_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 23	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AU_R23_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 23	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BE_R23_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 23	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BG_R23_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 23	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_R23_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 23	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CA_R23_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 23	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CH_R23_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 23	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_R23_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 23	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CY_R23_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 23	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CZ_R23_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 23	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DE_R23_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 23	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DK_R23_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 23	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_EE_R23_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 23	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_ES_R23_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 23	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_R23_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 23	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FR_R23_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 23	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GB_R23_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 23	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GR_R23_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 23	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HK_R23_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 23	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HR_R23_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 23	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HU_R23_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 23	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_R23_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 23	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IL_R23_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 23	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IT_R23_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 23	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_R23_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 23	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_KR_R23_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 23	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LT_R23_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 23	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LU_R23_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 23	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LV_R23_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 23	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_MT_R23_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 23	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NL_R23_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 23	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_R23_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 23	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PL_R23_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 23	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PT_R23_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 23	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RO_R23_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 23	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RU_R23_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 23	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SE_R23_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 23	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SG_R23_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 23	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_R23_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 23	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SK_R23_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 23	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_TR_R23_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 23	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_R23_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 23	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x2_R23_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 23	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_R24_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 24	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AT_R24_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 24	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AU_R24_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 24	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_BE_R24_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 24	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BG_R24_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 24	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_R24_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 24	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CA_R24_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 24	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CH_R24_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 24	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_R24_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 24	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CY_R24_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 24	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CZ_R24_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 24	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DE_R24_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 24	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DK_R24_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 24	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_EE_R24_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 24	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_ES_R24_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 24	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_R24_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 24	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FR_R24_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 24	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GB_R24_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 24	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GR_R24_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 24	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HK_R24_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 24	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_HR_R24_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 24	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HU_R24_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 24	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_R24_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 24	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IL_R24_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 24	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IT_R24_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 24	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_R24_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 24	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_KR_R24_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 24	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LT_R24_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 24	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LU_R24_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 24	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LV_R24_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 24	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_MT_R24_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 24	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NL_R24_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 24	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_R24_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 24	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PL_R24_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 24	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PT_R24_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 24	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RO_R24_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 24	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RU_R24_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 24	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_SE_R24_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 24	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SG_R24_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 24	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_R24_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 24	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SK_R24_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 24	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_TR_R24_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 24	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_R24_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 24	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x2_R24_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 24	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_R25_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 25	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AT_R25_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 25	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AU_R25_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 25	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BE_R25_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 25	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BG_R25_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 25	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_R25_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 25	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CA_R25_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 25	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CH_R25_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 25	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_R25_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 25	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CY_R25_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 25	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_CZ_R25_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 25	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DE_R25_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 25	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DK_R25_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 25	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_EE_R25_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 25	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_ES_R25_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 25	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_R25_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 25	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FR_R25_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 25	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GB_R25_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 25	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GR_R25_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 25	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HK_R25_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 25	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HR_R25_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 25	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HU_R25_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 25	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_R25_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 25	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IL_R25_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 25	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IT_R25_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 25	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_R25_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 25	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_KR_R25_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 25	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_LT_R25_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 25	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LU_R25_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 25	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LV_R25_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 25	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_MT_R25_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 25	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NL_R25_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 25	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_R25_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 25	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PL_R25_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 25	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PT_R25_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 25	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RO_R25_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 25	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RU_R25_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 25	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SE_R25_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 25	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SG_R25_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 25	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_R25_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 25	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SK_R25_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 25	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_TR_R25_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 25	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_R25_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 25	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x2_R25_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 25	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_x0_R26_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 26	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AT_R26_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 26	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AU_R26_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 26	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BE_R26_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 26	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BG_R26_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 26	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_R26_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 26	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CA_R26_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 26	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CH_R26_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 26	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_R26_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 26	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CY_R26_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 26	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CZ_R26_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 26	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DE_R26_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 26	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DK_R26_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 26	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_EE_R26_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 26	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_ES_R26_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 26	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_R26_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 26	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FR_R26_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 26	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_GB_R26_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 26	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GR_R26_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 26	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HK_R26_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 26	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HR_R26_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 26	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HU_R26_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 26	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_R26_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 26	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IL_R26_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 26	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IT_R26_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 26	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_R26_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 26	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_KR_R26_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 26	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LT_R26_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 26	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LU_R26_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 26	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LV_R26_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 26	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_MT_R26_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 26	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NL_R26_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 26	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_R26_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 26	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PL_R26_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 26	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_PT_R26_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 26	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RO_R26_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 26	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RU_R26_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 26	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SE_R26_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 26	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SG_R26_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 26	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_R26_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 26	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SK_R26_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 26	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_TR_R26_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 26	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_R26_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 26	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x2_R26_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 26	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_R27_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 27	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AT_R27_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 27	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AU_R27_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 27	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BE_R27_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 27	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BG_R27_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 27	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_R27_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 27	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CA_R27_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 27	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_CH_R27_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 27	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_R27_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 27	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CY_R27_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 27	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CZ_R27_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 27	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DE_R27_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 27	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DK_R27_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 27	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_EE_R27_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 27	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_ES_R27_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 27	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_R27_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 27	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FR_R27_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 27	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GB_R27_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 27	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GR_R27_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 27	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HK_R27_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 27	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HR_R27_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 27	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HU_R27_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 27	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_R27_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 27	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IL_R27_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 27	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_IT_R27_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 27	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_R27_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 27	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_KR_R27_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 27	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LT_R27_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 27	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LU_R27_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 27	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LV_R27_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 27	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_MT_R27_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 27	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NL_R27_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 27	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_R27_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 27	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PL_R27_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 27	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PT_R27_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 27	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RO_R27_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 27	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RU_R27_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 27	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SE_R27_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 27	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SG_R27_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 27	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_R27_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 27	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SK_R27_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 27	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_TR_R27_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 27	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_R27_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 27	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x2_R27_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 27	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_R28_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 28	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AT_R28_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 28	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AU_R28_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 28	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BE_R28_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 28	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BG_R28_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 28	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_R28_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 28	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CA_R28_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 28	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CH_R28_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 28	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_R28_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 28	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CY_R28_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 28	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CZ_R28_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 28	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DE_R28_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 28	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DK_R28_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 28	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_EE_R28_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 28	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_ES_R28_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 28	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_R28_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 28	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FR_R28_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 28	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GB_R28_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 28	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GR_R28_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 28	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HK_R28_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 28	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HR_R28_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 28	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HU_R28_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 28	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_R28_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 28	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IL_R28_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 28	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IT_R28_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 28	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_R28_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 28	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_KR_R28_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 28	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LT_R28_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 28	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LU_R28_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 28	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LV_R28_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 28	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_MT_R28_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 28	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_NL_R28_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 28	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_R28_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 28	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PL_R28_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 28	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PT_R28_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 28	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RO_R28_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 28	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RU_R28_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 28	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SE_R28_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 28	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SG_R28_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 28	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_R28_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 28	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SK_R28_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 28	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_TR_R28_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 28	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_R28_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 28	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x2_R28_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 28	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_R29_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 29	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AT_R29_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 29	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AU_R29_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 29	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BE_R29_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 29	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_BG_R29_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 29	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_R29_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 29	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CA_R29_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 29	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CH_R29_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 29	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_R29_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 29	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CY_R29_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 29	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CZ_R29_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 29	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DE_R29_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 29	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DK_R29_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 29	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_EE_R29_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 29	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_ES_R29_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 29	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_R29_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 29	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FR_R29_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 29	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GB_R29_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 29	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GR_R29_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 29	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HK_R29_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 29	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HR_R29_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 29	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_HU_R29_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 29	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_R29_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 29	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IL_R29_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 29	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IT_R29_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 29	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_R29_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 29	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_KR_R29_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 29	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LT_R29_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 29	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LU_R29_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 29	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LV_R29_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 29	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_MT_R29_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 29	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NL_R29_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 29	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_R29_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 29	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PL_R29_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 29	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PT_R29_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 29	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RO_R29_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 29	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RU_R29_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 29	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SE_R29_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 29	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_SG_R29_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 29	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_R29_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 29	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SK_R29_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 29	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_TR_R29_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 29	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_R29_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 29	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x2_R29_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 29	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_R30_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 30	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AT_R30_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 30	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AU_R30_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 30	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BE_R30_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 30	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BG_R30_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 30	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_R30_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 30	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CA_R30_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 30	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CH_R30_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 30	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_R30_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 30	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CY_R30_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 30	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CZ_R30_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 30	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_DE_R30_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 30	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DK_R30_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 30	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_EE_R30_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 30	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_ES_R30_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 30	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_R30_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 30	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FR_R30_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 30	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GB_R30_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 30	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GR_R30_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 30	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HK_R30_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 30	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HR_R30_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 30	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HU_R30_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 30	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_R30_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 30	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IL_R30_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 30	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IT_R30_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 30	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_R30_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 30	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_KR_R30_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 30	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LT_R30_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 30	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_LU_R30_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 30	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LV_R30_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 30	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_MT_R30_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 30	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NL_R30_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 30	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_R30_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 30	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PL_R30_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 30	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PT_R30_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 30	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RO_R30_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 30	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RU_R30_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 30	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SE_R30_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 30	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SG_R30_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 30	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_R30_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 30	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SK_R30_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 30	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_TR_R30_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 30	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_R30_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 30	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x2_R30_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 30	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_R31_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 31	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_AT_R31_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 31	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AU_R31_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 31	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BE_R31_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 31	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BG_R31_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 31	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_R31_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 31	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CA_R31_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 31	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CH_R31_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 31	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_R31_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 31	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CY_R31_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 31	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CZ_R31_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 31	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DE_R31_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 31	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DK_R31_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 31	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_EE_R31_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 31	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_ES_R31_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 31	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_R31_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 31	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FR_R31_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 31	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GB_R31_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 31	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_GR_R31_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 31	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HK_R31_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 31	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HR_R31_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 31	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HU_R31_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 31	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_R31_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 31	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IL_R31_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 31	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IT_R31_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 31	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_R31_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 31	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_KR_R31_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 31	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LT_R31_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 31	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LU_R31_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 31	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LV_R31_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 31	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_MT_R31_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 31	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NL_R31_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 31	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_R31_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 31	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PL_R31_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 31	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PT_R31_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 31	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_RO_R31_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 31	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RU_R31_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 31	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SE_R31_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 31	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SG_R31_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 31	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_R31_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 31	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SK_R31_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 31	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_TR_R31_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 31	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_R31_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 31	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x2_R31_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 31	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_R32_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 32	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AT_R32_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 32	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AU_R32_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 32	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BE_R32_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 32	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BG_R32_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 32	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_R32_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 32	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CA_R32_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 32	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CH_R32_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 32	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_CN_R32_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 32	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CY_R32_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 32	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CZ_R32_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 32	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DE_R32_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 32	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DK_R32_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 32	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_EE_R32_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 32	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_ES_R32_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 32	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_R32_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 32	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FR_R32_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 32	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GB_R32_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 32	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GR_R32_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 32	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HK_R32_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 32	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HR_R32_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 32	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HU_R32_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 32	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_R32_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 32	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IL_R32_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 32	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IT_R32_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 32	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_JP_R32_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 32	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_KR_R32_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 32	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LT_R32_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 32	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LU_R32_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 32	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LV_R32_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 32	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_MT_R32_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 32	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NL_R32_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 32	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_R32_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 32	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PL_R32_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 32	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PT_R32_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 32	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RO_R32_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 32	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RU_R32_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 32	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SE_R32_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 32	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SG_R32_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 32	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_R32_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 32	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SK_R32_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 32	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_TR_R32_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 32	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_US_R32_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 32	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x2_R32_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 32	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_R33_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 33	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AT_R33_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 33	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AU_R33_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 33	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BE_R33_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 33	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BG_R33_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 33	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_R33_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 33	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CA_R33_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 33	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CH_R33_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 33	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_R33_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 33	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CY_R33_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 33	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CZ_R33_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 33	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DE_R33_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 33	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DK_R33_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 33	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_EE_R33_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 33	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_ES_R33_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 33	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_FI_R33_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 33	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FR_R33_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 33	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GB_R33_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 33	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GR_R33_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 33	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HK_R33_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 33	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HR_R33_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 33	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HU_R33_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 33	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_R33_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 33	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IL_R33_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 33	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IT_R33_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 33	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_R33_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 33	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_KR_R33_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 33	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LT_R33_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 33	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LU_R33_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 33	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LV_R33_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 33	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_MT_R33_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 33	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NL_R33_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 33	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_NO_R33_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 33	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PL_R33_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 33	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PT_R33_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 33	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RO_R33_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 33	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RU_R33_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 33	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SE_R33_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 33	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SG_R33_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 33	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_R33_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 33	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SK_R33_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 33	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_TR_R33_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 33	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_R33_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 33	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x2_R33_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 33	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_R34_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 34	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AT_R34_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 34	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AU_R34_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 34	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BE_R34_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 34	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BG_R34_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 34	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_BR_R34_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 34	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CA_R34_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 34	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CH_R34_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 34	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_R34_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 34	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CY_R34_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 34	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CZ_R34_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 34	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DE_R34_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 34	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DK_R34_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 34	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_EE_R34_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 34	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_ES_R34_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 34	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_R34_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 34	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FR_R34_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 34	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GB_R34_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 34	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GR_R34_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 34	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HK_R34_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 34	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HR_R34_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 34	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HU_R34_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 34	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_IE_R34_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 34	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IL_R34_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 34	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IT_R34_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 34	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_R34_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 34	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_KR_R34_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 34	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LT_R34_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 34	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LU_R34_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 34	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LV_R34_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 34	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_MT_R34_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 34	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NL_R34_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 34	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_R34_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 34	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PL_R34_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 34	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PT_R34_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 34	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RO_R34_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 34	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RU_R34_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 34	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SE_R34_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 34	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SG_R34_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 34	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_SI_R34_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 34	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SK_R34_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 34	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_TR_R34_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 34	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_R34_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 34	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x2_R34_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 34	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_R35_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 35	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AT_R35_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 35	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AU_R35_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 35	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BE_R35_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 35	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BG_R35_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 35	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_R35_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 35	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CA_R35_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 35	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CH_R35_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 35	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_R35_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 35	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CY_R35_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 35	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CZ_R35_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 35	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DE_R35_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 35	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_DK_R35_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 35	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_EE_R35_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 35	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_ES_R35_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 35	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_R35_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 35	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FR_R35_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 35	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GB_R35_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 35	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GR_R35_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 35	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HK_R35_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 35	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HR_R35_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 35	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HU_R35_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 35	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_R35_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 35	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IL_R35_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 35	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IT_R35_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 35	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_R35_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 35	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_KR_R35_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 35	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LT_R35_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 35	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LU_R35_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 35	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_LV_R35_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 35	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_MT_R35_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 35	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NL_R35_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 35	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_R35_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 35	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PL_R35_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 35	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PT_R35_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 35	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RO_R35_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 35	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RU_R35_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 35	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SE_R35_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 35	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SG_R35_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 35	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_R35_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 35	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SK_R35_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 35	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_TR_R35_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 35	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_R35_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 35	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x2_R35_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 35	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_R36_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 36	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AT_R36_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 36	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_AU_R36_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 36	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BE_R36_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 36	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BG_R36_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 36	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_R36_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 36	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CA_R36_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 36	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CH_R36_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 36	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_R36_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 36	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CY_R36_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 36	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CZ_R36_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 36	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DE_R36_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 36	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DK_R36_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 36	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_EE_R36_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 36	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_ES_R36_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 36	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_R36_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 36	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FR_R36_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 36	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GB_R36_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 36	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GR_R36_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 36	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_HK_R36_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 36	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HR_R36_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 36	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HU_R36_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 36	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_R36_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 36	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IL_R36_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 36	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IT_R36_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 36	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_R36_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 36	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_KR_R36_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 36	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LT_R36_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 36	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LU_R36_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 36	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LV_R36_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 36	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_MT_R36_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 36	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NL_R36_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 36	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_R36_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 36	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PL_R36_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 36	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PT_R36_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 36	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RO_R36_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 36	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_RU_R36_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 36	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SE_R36_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 36	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SG_R36_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 36	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_R36_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 36	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SK_R36_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 36	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_TR_R36_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 36	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_R36_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 36	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x2_R36_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 36	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_R37_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 37	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AT_R37_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 37	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AU_R37_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 37	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BE_R37_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 37	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BG_R37_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 37	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_R37_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 37	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CA_R37_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 37	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CH_R37_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 37	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_R37_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 37	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_CY_R37_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 37	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CZ_R37_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 37	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DE_R37_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 37	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DK_R37_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 37	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_EE_R37_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 37	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_ES_R37_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 37	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_R37_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 37	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FR_R37_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 37	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GB_R37_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 37	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GR_R37_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 37	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HK_R37_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 37	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HR_R37_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 37	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HU_R37_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 37	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_R37_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 37	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IL_R37_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 37	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IT_R37_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 37	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_R37_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 37	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_KR_R37_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 37	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LT_R37_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 37	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LU_R37_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 37	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LV_R37_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 37	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_MT_R37_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 37	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NL_R37_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 37	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_R37_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 37	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PL_R37_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 37	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PT_R37_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 37	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RO_R37_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 37	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RU_R37_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 37	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SE_R37_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 37	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SG_R37_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 37	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_R37_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 37	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SK_R37_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 37	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_TR_R37_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 37	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_R37_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 37	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_x2_R37_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 37	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_R38_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 38	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AT_R38_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 38	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AU_R38_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 38	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BE_R38_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 38	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BG_R38_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 38	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_R38_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 38	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CA_R38_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 38	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CH_R38_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 38	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_R38_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 38	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CY_R38_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 38	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CZ_R38_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 38	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DE_R38_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 38	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DK_R38_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 38	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_EE_R38_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 38	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_ES_R38_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 38	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_R38_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 38	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_FR_R38_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 38	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GB_R38_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 38	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GR_R38_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 38	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HK_R38_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 38	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HR_R38_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 38	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HU_R38_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 38	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_R38_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 38	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IL_R38_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 38	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IT_R38_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 38	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_R38_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 38	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_KR_R38_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 38	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LT_R38_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 38	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LU_R38_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 38	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LV_R38_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 38	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_MT_R38_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 38	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NL_R38_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 38	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_R38_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 38	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_PL_R38_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 38	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PT_R38_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 38	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RO_R38_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 38	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RU_R38_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 38	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SE_R38_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 38	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SG_R38_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 38	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_R38_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 38	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SK_R38_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 38	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_TR_R38_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 38	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_R38_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 38	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x2_R38_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 38	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_R39_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 39	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AT_R39_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 39	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AU_R39_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 39	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BE_R39_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 39	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BG_R39_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 39	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_R39_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 39	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_CA_R39_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 39	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CH_R39_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 39	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_R39_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 39	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CY_R39_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 39	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CZ_R39_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 39	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DE_R39_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 39	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DK_R39_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 39	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_EE_R39_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 39	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_ES_R39_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 39	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_R39_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 39	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FR_R39_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 39	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GB_R39_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 39	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GR_R39_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 39	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HK_R39_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 39	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HR_R39_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 39	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HU_R39_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 39	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_R39_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 39	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_IL_R39_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 39	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IT_R39_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 39	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_R39_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 39	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_KR_R39_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 39	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LT_R39_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 39	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LU_R39_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 39	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LV_R39_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 39	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_MT_R39_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 39	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NL_R39_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 39	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_R39_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 39	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PL_R39_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 39	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PT_R39_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 39	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RO_R39_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 39	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RU_R39_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 39	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SE_R39_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 39	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SG_R39_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 39	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_R39_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 39	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_SK_R39_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 39	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_TR_R39_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 39	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_R39_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 39	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x2_R39_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 39	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_R40_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 40	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AT_R40_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 40	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AU_R40_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 40	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BE_R40_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 40	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BG_R40_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 40	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_R40_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 40	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CA_R40_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 40	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CH_R40_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 40	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_R40_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 40	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CY_R40_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 40	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CZ_R40_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 40	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DE_R40_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 40	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DK_R40_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 40	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_EE_R40_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 40	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_ES_R40_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 40	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_R40_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 40	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FR_R40_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 40	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GB_R40_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 40	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GR_R40_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 40	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HK_R40_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 40	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HR_R40_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 40	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HU_R40_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 40	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_R40_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 40	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IL_R40_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 40	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IT_R40_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 40	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_R40_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 40	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_KR_R40_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 40	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LT_R40_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 40	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LU_R40_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 40	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LV_R40_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 40	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_MT_R40_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 40	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NL_R40_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 40	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_R40_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 40	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PL_R40_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 40	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PT_R40_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 40	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RO_R40_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 40	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RU_R40_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 40	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SE_R40_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 40	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SG_R40_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 40	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_R40_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 40	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SK_R40_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 40	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_TR_R40_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 40	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_R40_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 40	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x2_R40_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 40	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_R41_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 41	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AT_R41_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 41	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AU_R41_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 41	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_BE_R41_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 41	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BG_R41_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 41	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_R41_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 41	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CA_R41_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 41	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CH_R41_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 41	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_R41_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 41	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CY_R41_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 41	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CZ_R41_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 41	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DE_R41_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 41	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DK_R41_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 41	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_EE_R41_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 41	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_ES_R41_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 41	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_R41_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 41	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FR_R41_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 41	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GB_R41_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 41	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GR_R41_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 41	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HK_R41_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 41	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_HR_R41_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 41	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HU_R41_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 41	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_R41_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 41	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IL_R41_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 41	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IT_R41_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 41	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_R41_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 41	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_KR_R41_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 41	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LT_R41_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 41	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LU_R41_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 41	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LV_R41_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 41	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_MT_R41_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 41	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NL_R41_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 41	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_R41_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 41	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PL_R41_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 41	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PT_R41_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 41	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RO_R41_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 41	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RU_R41_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 41	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_SE_R41_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 41	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SG_R41_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 41	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_R41_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 41	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SK_R41_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 41	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_TR_R41_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 41	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_R41_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 41	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x2_R41_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 41	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_R42_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 42	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AT_R42_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 42	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AU_R42_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 42	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BE_R42_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 42	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BG_R42_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 42	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_R42_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 42	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CA_R42_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 42	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CH_R42_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 42	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_R42_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 42	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CY_R42_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 42	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_CZ_R42_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 42	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DE_R42_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 42	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DK_R42_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 42	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_EE_R42_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 42	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_ES_R42_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 42	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_R42_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 42	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FR_R42_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 42	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GB_R42_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 42	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GR_R42_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 42	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HK_R42_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 42	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HR_R42_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 42	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HU_R42_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 42	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_R42_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 42	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IL_R42_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 42	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IT_R42_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 42	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_R42_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 42	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_KR_R42_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 42	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_LT_R42_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 42	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LU_R42_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 42	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LV_R42_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 42	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_MT_R42_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 42	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NL_R42_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 42	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_R42_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 42	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PL_R42_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 42	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PT_R42_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 42	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RO_R42_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 42	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RU_R42_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 42	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SE_R42_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 42	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SG_R42_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 42	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_R42_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 42	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SK_R42_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 42	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_TR_R42_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 42	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_R42_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 42	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x2_R42_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 42	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_x0_R43_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 43	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AT_R43_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 43	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AU_R43_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 43	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BE_R43_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 43	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BG_R43_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 43	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_R43_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 43	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CA_R43_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 43	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CH_R43_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 43	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_R43_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 43	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CY_R43_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 43	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CZ_R43_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 43	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DE_R43_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 43	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DK_R43_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 43	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_EE_R43_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 43	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_ES_R43_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 43	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_R43_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 43	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FR_R43_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 43	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_GB_R43_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 43	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GR_R43_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 43	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HK_R43_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 43	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HR_R43_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 43	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HU_R43_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 43	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_R43_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 43	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IL_R43_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 43	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IT_R43_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 43	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_R43_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 43	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_KR_R43_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 43	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LT_R43_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 43	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LU_R43_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 43	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LV_R43_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 43	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_MT_R43_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 43	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NL_R43_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 43	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_R43_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 43	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PL_R43_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 43	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_PT_R43_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 43	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RO_R43_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 43	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RU_R43_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 43	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SE_R43_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 43	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SG_R43_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 43	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_R43_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 43	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SK_R43_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 43	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_TR_R43_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 43	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_R43_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 43	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x2_R43_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 43	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_R44_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 44	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AT_R44_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 44	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AU_R44_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 44	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BE_R44_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 44	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BG_R44_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 44	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_R44_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 44	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CA_R44_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 44	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_CH_R44_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 44	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_R44_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 44	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CY_R44_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 44	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CZ_R44_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 44	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DE_R44_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 44	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DK_R44_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 44	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_EE_R44_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 44	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_ES_R44_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 44	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_R44_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 44	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FR_R44_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 44	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GB_R44_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 44	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GR_R44_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 44	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HK_R44_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 44	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HR_R44_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 44	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HU_R44_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 44	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_R44_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 44	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IL_R44_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 44	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_IT_R44_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 44	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_R44_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 44	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_KR_R44_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 44	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LT_R44_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 44	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LU_R44_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 44	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LV_R44_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 44	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_MT_R44_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 44	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NL_R44_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 44	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_R44_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 44	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PL_R44_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 44	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PT_R44_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 44	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RO_R44_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 44	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RU_R44_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 44	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SE_R44_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 44	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SG_R44_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 44	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_R44_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 44	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SK_R44_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 44	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_TR_R44_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 44	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_R44_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 44	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x2_R44_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 44	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_R45_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 45	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AT_R45_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 45	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AU_R45_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 45	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BE_R45_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 45	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BG_R45_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 45	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_R45_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 45	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CA_R45_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 45	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CH_R45_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 45	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_R45_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 45	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CY_R45_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 45	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CZ_R45_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 45	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DE_R45_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 45	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DK_R45_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 45	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_EE_R45_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 45	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_ES_R45_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 45	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_R45_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 45	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FR_R45_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 45	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GB_R45_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 45	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GR_R45_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 45	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HK_R45_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 45	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HR_R45_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 45	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HU_R45_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 45	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_R45_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 45	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IL_R45_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 45	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IT_R45_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 45	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_R45_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 45	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_KR_R45_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 45	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LT_R45_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 45	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LU_R45_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 45	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LV_R45_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 45	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_MT_R45_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 45	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_NL_R45_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 45	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_R45_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 45	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PL_R45_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 45	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PT_R45_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 45	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RO_R45_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 45	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RU_R45_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 45	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SE_R45_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 45	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SG_R45_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 45	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_R45_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 45	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SK_R45_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 45	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_TR_R45_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 45	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_R45_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 45	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x2_R45_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 45	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_R46_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 46	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AT_R46_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 46	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AU_R46_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 46	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BE_R46_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 46	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_BG_R46_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 46	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_R46_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 46	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CA_R46_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 46	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CH_R46_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 46	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_R46_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 46	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CY_R46_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 46	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CZ_R46_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 46	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DE_R46_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 46	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DK_R46_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 46	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_EE_R46_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 46	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_ES_R46_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 46	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_R46_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 46	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FR_R46_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 46	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GB_R46_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 46	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GR_R46_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 46	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HK_R46_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 46	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HR_R46_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 46	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_HU_R46_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 46	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_R46_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 46	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IL_R46_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 46	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IT_R46_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 46	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_R46_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 46	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_KR_R46_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 46	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LT_R46_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 46	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LU_R46_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 46	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LV_R46_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 46	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_MT_R46_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 46	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NL_R46_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 46	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_R46_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 46	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PL_R46_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 46	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PT_R46_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 46	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RO_R46_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 46	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RU_R46_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 46	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SE_R46_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 46	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_SG_R46_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 46	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_R46_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 46	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SK_R46_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 46	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_TR_R46_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 46	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_R46_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 46	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x2_R46_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 46	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_R47_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 47	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AT_R47_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 47	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AU_R47_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 47	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BE_R47_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 47	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BG_R47_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 47	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_R47_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 47	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CA_R47_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 47	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CH_R47_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 47	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_R47_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 47	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CY_R47_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 47	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CZ_R47_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 47	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_DE_R47_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 47	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DK_R47_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 47	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_EE_R47_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 47	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_ES_R47_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 47	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_R47_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 47	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FR_R47_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 47	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GB_R47_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 47	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GR_R47_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 47	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HK_R47_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 47	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HR_R47_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 47	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HU_R47_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 47	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_R47_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 47	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IL_R47_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 47	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IT_R47_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 47	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_R47_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 47	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_KR_R47_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 47	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LT_R47_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 47	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_LU_R47_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 47	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LV_R47_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 47	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_MT_R47_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 47	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NL_R47_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 47	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_R47_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 47	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PL_R47_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 47	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PT_R47_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 47	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RO_R47_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 47	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RU_R47_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 47	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SE_R47_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 47	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SG_R47_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 47	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_R47_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 47	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SK_R47_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 47	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_TR_R47_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 47	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_R47_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 47	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x2_R47_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 47	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_R48_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 48	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_AT_R48_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 48	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AU_R48_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 48	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BE_R48_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 48	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BG_R48_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 48	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_R48_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 48	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CA_R48_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 48	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CH_R48_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 48	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_R48_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 48	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CY_R48_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 48	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CZ_R48_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 48	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DE_R48_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 48	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DK_R48_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 48	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_EE_R48_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 48	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_ES_R48_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 48	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_R48_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 48	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FR_R48_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 48	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GB_R48_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 48	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_GR_R48_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 48	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HK_R48_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 48	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HR_R48_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 48	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HU_R48_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 48	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_R48_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 48	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IL_R48_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 48	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IT_R48_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 48	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_R48_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 48	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_KR_R48_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 48	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LT_R48_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 48	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LU_R48_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 48	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LV_R48_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 48	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_MT_R48_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 48	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NL_R48_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 48	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_R48_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 48	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PL_R48_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 48	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PT_R48_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 48	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_RO_R48_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 48	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RU_R48_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 48	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SE_R48_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 48	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SG_R48_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 48	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_R48_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 48	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SK_R48_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 48	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_TR_R48_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 48	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_R48_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 48	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x2_R48_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 48	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_R49_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 49	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AT_R49_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 49	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AU_R49_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 49	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BE_R49_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 49	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BG_R49_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 49	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_R49_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 49	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CA_R49_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 49	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CH_R49_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 49	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_CN_R49_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 49	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CY_R49_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 49	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CZ_R49_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 49	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DE_R49_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 49	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DK_R49_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 49	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_EE_R49_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 49	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_ES_R49_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 49	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_R49_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 49	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FR_R49_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 49	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GB_R49_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 49	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GR_R49_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 49	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HK_R49_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 49	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HR_R49_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 49	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HU_R49_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 49	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_R49_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 49	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IL_R49_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 49	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IT_R49_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 49	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_JP_R49_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 49	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_KR_R49_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 49	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LT_R49_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 49	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LU_R49_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 49	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LV_R49_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 49	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_MT_R49_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 49	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NL_R49_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 49	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_R49_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 49	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PL_R49_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 49	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PT_R49_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 49	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RO_R49_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 49	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RU_R49_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 49	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SE_R49_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 49	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SG_R49_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 49	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_R49_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 49	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SK_R49_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 49	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_TR_R49_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 49	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_US_R49_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 49	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x2_R49_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 49	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_R50_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 50	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AT_R50_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 50	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AU_R50_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 50	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BE_R50_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 50	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BG_R50_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 50	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_R50_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 50	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CA_R50_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 50	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CH_R50_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 50	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_R50_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 50	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CY_R50_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 50	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CZ_R50_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 50	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DE_R50_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 50	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DK_R50_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 50	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_EE_R50_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 50	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_ES_R50_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 50	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_FI_R50_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 50	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FR_R50_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 50	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GB_R50_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 50	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GR_R50_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 50	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HK_R50_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 50	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HR_R50_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 50	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HU_R50_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 50	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_R50_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 50	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IL_R50_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 50	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IT_R50_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 50	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_R50_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 50	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_KR_R50_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 50	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LT_R50_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 50	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LU_R50_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 50	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LV_R50_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 50	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_MT_R50_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 50	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NL_R50_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 50	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_NO_R50_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 50	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PL_R50_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 50	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PT_R50_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 50	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RO_R50_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 50	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RU_R50_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 50	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SE_R50_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 50	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SG_R50_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 50	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_R50_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 50	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SK_R50_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 50	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_TR_R50_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 50	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_R50_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 50	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x2_R50_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 50	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_R51_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 51	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AT_R51_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 51	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AU_R51_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 51	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BE_R51_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 51	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BG_R51_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 51	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_BR_R51_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 51	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CA_R51_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 51	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CH_R51_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 51	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_R51_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 51	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CY_R51_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 51	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CZ_R51_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 51	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DE_R51_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 51	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DK_R51_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 51	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_EE_R51_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 51	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_ES_R51_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 51	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_R51_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 51	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FR_R51_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 51	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GB_R51_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 51	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GR_R51_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 51	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HK_R51_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 51	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HR_R51_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 51	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HU_R51_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 51	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_IE_R51_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 51	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IL_R51_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 51	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IT_R51_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 51	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_R51_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 51	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_KR_R51_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 51	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LT_R51_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 51	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LU_R51_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 51	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LV_R51_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 51	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_MT_R51_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 51	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NL_R51_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 51	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_R51_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 51	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PL_R51_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 51	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PT_R51_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 51	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RO_R51_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 51	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RU_R51_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 51	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SE_R51_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 51	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SG_R51_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 51	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_SI_R51_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 51	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SK_R51_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 51	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_TR_R51_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 51	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_R51_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 51	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x2_R51_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 51	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_R52_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 52	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AT_R52_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 52	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AU_R52_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 52	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BE_R52_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 52	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BG_R52_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 52	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_R52_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 52	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CA_R52_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 52	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CH_R52_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 52	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_R52_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 52	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CY_R52_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 52	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CZ_R52_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 52	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DE_R52_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 52	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_DK_R52_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 52	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_EE_R52_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 52	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_ES_R52_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 52	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_R52_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 52	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FR_R52_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 52	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GB_R52_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 52	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GR_R52_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 52	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HK_R52_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 52	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HR_R52_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 52	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HU_R52_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 52	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_R52_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 52	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IL_R52_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 52	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IT_R52_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 52	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_R52_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 52	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_KR_R52_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 52	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LT_R52_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 52	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LU_R52_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 52	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_LV_R52_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 52	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_MT_R52_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 52	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NL_R52_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 52	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_R52_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 52	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PL_R52_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 52	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PT_R52_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 52	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RO_R52_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 52	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RU_R52_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 52	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SE_R52_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 52	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SG_R52_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 52	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_R52_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 52	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SK_R52_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 52	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_TR_R52_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 52	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_R52_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 52	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x2_R52_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 52	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_R53_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 53	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AT_R53_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 53	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_AU_R53_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 53	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BE_R53_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 53	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BG_R53_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 53	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_R53_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 53	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CA_R53_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 53	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CH_R53_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 53	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_R53_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 53	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CY_R53_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 53	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CZ_R53_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 53	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DE_R53_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 53	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DK_R53_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 53	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_EE_R53_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 53	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_ES_R53_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 53	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_R53_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 53	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FR_R53_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 53	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GB_R53_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 53	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GR_R53_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 53	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_HK_R53_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 53	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HR_R53_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 53	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HU_R53_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 53	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_R53_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 53	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IL_R53_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 53	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IT_R53_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 53	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_R53_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 53	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_KR_R53_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 53	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LT_R53_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 53	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LU_R53_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 53	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LV_R53_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 53	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_MT_R53_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 53	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NL_R53_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 53	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_R53_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 53	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PL_R53_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 53	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PT_R53_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 53	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RO_R53_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 53	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_RU_R53_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 53	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SE_R53_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 53	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SG_R53_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 53	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_R53_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 53	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SK_R53_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 53	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_TR_R53_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 53	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_R53_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 53	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x2_R53_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 53	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_R54_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 54	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AT_R54_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 54	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AU_R54_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 54	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BE_R54_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 54	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BG_R54_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 54	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_R54_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 54	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CA_R54_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 54	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CH_R54_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 54	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_R54_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 54	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_CY_R54_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 54	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CZ_R54_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 54	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DE_R54_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 54	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DK_R54_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 54	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_EE_R54_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 54	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_ES_R54_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 54	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_R54_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 54	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FR_R54_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 54	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GB_R54_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 54	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GR_R54_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 54	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HK_R54_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 54	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HR_R54_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 54	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HU_R54_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 54	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_R54_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 54	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IL_R54_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 54	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IT_R54_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 54	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_R54_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 54	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_KR_R54_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 54	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LT_R54_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 54	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LU_R54_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 54	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LV_R54_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 54	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_MT_R54_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 54	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NL_R54_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 54	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_R54_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 54	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PL_R54_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 54	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PT_R54_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 54	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RO_R54_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 54	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RU_R54_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 54	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SE_R54_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 54	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SG_R54_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 54	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_R54_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 54	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SK_R54_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 54	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_TR_R54_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 54	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_R54_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 54	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_x2_R54_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 54	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_R55_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 55	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AT_R55_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 55	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AU_R55_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 55	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BE_R55_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 55	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BG_R55_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 55	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_R55_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 55	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CA_R55_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 55	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CH_R55_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 55	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_R55_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 55	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CY_R55_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 55	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CZ_R55_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 55	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DE_R55_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 55	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DK_R55_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 55	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_EE_R55_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 55	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_ES_R55_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 55	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_R55_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 55	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_FR_R55_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 55	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GB_R55_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 55	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GR_R55_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 55	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HK_R55_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 55	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HR_R55_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 55	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HU_R55_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 55	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_R55_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 55	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IL_R55_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 55	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IT_R55_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 55	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_R55_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 55	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_KR_R55_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 55	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LT_R55_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 55	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LU_R55_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 55	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LV_R55_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 55	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_MT_R55_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 55	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NL_R55_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 55	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_R55_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 55	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_PL_R55_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 55	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PT_R55_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 55	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RO_R55_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 55	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RU_R55_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 55	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SE_R55_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 55	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SG_R55_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 55	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_R55_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 55	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SK_R55_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 55	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_TR_R55_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 55	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_R55_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 55	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x2_R55_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 55	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_R56_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 56	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AT_R56_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 56	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AU_R56_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 56	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BE_R56_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 56	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BG_R56_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 56	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_R56_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 56	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_CA_R56_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 56	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CH_R56_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 56	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_R56_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 56	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CY_R56_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 56	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CZ_R56_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 56	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DE_R56_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 56	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DK_R56_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 56	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_EE_R56_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 56	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_ES_R56_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 56	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_R56_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 56	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FR_R56_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 56	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GB_R56_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 56	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GR_R56_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 56	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HK_R56_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 56	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HR_R56_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 56	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HU_R56_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 56	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_R56_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 56	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_IL_R56_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 56	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IT_R56_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 56	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_R56_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 56	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_KR_R56_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 56	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LT_R56_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 56	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LU_R56_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 56	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LV_R56_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 56	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_MT_R56_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 56	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NL_R56_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 56	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_R56_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 56	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PL_R56_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 56	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PT_R56_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 56	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RO_R56_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 56	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RU_R56_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 56	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SE_R56_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 56	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SG_R56_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 56	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_R56_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 56	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_SK_R56_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 56	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_TR_R56_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 56	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_R56_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 56	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x2_R56_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 56	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_R57_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 57	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AT_R57_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 57	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AU_R57_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 57	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BE_R57_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 57	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BG_R57_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 57	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_R57_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 57	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CA_R57_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 57	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CH_R57_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 57	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_R57_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 57	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CY_R57_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 57	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CZ_R57_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 57	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DE_R57_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 57	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DK_R57_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 57	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_EE_R57_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 57	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_ES_R57_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 57	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_R57_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 57	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FR_R57_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 57	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GB_R57_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 57	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GR_R57_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 57	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HK_R57_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 57	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HR_R57_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 57	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HU_R57_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 57	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_R57_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 57	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IL_R57_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 57	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IT_R57_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 57	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_R57_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 57	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_KR_R57_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 57	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LT_R57_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 57	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LU_R57_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 57	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LV_R57_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 57	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_MT_R57_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 57	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NL_R57_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 57	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_R57_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 57	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PL_R57_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 57	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PT_R57_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 57	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RO_R57_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 57	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RU_R57_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 57	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SE_R57_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 57	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SG_R57_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 57	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_R57_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 57	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SK_R57_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 57	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_TR_R57_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 57	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_R57_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 57	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x2_R57_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 57	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_R58_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 58	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AT_R58_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 58	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AU_R58_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 58	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_BE_R58_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 58	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BG_R58_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 58	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_R58_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 58	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CA_R58_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 58	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CH_R58_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 58	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_R58_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 58	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CY_R58_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 58	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CZ_R58_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 58	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DE_R58_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 58	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DK_R58_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 58	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_EE_R58_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 58	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_ES_R58_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 58	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_R58_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 58	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FR_R58_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 58	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GB_R58_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 58	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GR_R58_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 58	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HK_R58_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 58	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_HR_R58_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 58	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HU_R58_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 58	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_R58_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 58	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IL_R58_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 58	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IT_R58_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 58	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_R58_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 58	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_KR_R58_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 58	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LT_R58_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 58	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LU_R58_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 58	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LV_R58_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 58	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_MT_R58_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 58	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NL_R58_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 58	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_R58_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 58	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PL_R58_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 58	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PT_R58_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 58	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RO_R58_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 58	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RU_R58_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 58	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_SE_R58_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 58	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SG_R58_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 58	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_R58_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 58	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SK_R58_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 58	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_TR_R58_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 58	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_R58_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 58	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x2_R58_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 58	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_R59_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 59	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AT_R59_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 59	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AU_R59_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 59	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BE_R59_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 59	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BG_R59_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 59	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_R59_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 59	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CA_R59_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 59	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CH_R59_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 59	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_R59_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 59	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CY_R59_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 59	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_CZ_R59_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 59	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DE_R59_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 59	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DK_R59_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 59	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_EE_R59_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 59	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_ES_R59_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 59	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_R59_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 59	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FR_R59_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 59	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GB_R59_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 59	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GR_R59_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 59	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HK_R59_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 59	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HR_R59_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 59	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HU_R59_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 59	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_R59_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 59	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IL_R59_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 59	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IT_R59_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 59	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_R59_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 59	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_KR_R59_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 59	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_LT_R59_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 59	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LU_R59_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 59	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LV_R59_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 59	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_MT_R59_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 59	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NL_R59_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 59	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_R59_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 59	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PL_R59_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 59	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PT_R59_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 59	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RO_R59_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 59	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RU_R59_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 59	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SE_R59_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 59	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SG_R59_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 59	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_R59_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 59	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SK_R59_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 59	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_TR_R59_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 59	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_R59_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 59	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x2_R59_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 59	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_x0_R60_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 60	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AT_R60_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 60	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AU_R60_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 60	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BE_R60_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 60	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BG_R60_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 60	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_R60_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 60	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CA_R60_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 60	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CH_R60_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 60	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_R60_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 60	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CY_R60_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 60	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CZ_R60_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 60	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DE_R60_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 60	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DK_R60_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 60	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_EE_R60_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 60	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_ES_R60_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 60	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_R60_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 60	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FR_R60_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 60	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_GB_R60_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 60	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GR_R60_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 60	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HK_R60_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 60	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HR_R60_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 60	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HU_R60_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 60	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_R60_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 60	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IL_R60_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 60	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IT_R60_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 60	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_R60_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 60	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_KR_R60_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 60	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LT_R60_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 60	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LU_R60_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 60	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LV_R60_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 60	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_MT_R60_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 60	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NL_R60_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 60	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_R60_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 60	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PL_R60_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 60	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_PT_R60_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 60	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RO_R60_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 60	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RU_R60_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 60	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SE_R60_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 60	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SG_R60_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 60	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_R60_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 60	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SK_R60_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 60	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_TR_R60_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 60	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_R60_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 60	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x2_R60_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 60	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_R61_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 61	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AT_R61_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 61	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AU_R61_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 61	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BE_R61_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 61	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BG_R61_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 61	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_R61_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 61	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CA_R61_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 61	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_CH_R61_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 61	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_R61_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 61	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CY_R61_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 61	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CZ_R61_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 61	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DE_R61_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 61	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DK_R61_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 61	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_EE_R61_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 61	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_ES_R61_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 61	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_R61_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 61	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FR_R61_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 61	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GB_R61_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 61	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GR_R61_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 61	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HK_R61_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 61	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HR_R61_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 61	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HU_R61_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 61	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_R61_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 61	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IL_R61_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 61	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_IT_R61_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 61	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_R61_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 61	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_KR_R61_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 61	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LT_R61_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 61	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LU_R61_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 61	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LV_R61_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 61	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_MT_R61_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 61	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NL_R61_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 61	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_R61_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 61	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PL_R61_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 61	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PT_R61_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 61	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RO_R61_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 61	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RU_R61_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 61	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SE_R61_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 61	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SG_R61_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 61	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_R61_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 61	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SK_R61_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 61	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_TR_R61_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 61	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_R61_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 61	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x2_R61_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 61	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_R62_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 62	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AT_R62_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 62	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AU_R62_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 62	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BE_R62_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 62	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BG_R62_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 62	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_R62_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 62	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CA_R62_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 62	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CH_R62_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 62	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_R62_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 62	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CY_R62_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 62	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CZ_R62_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 62	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DE_R62_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 62	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DK_R62_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 62	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_EE_R62_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 62	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_ES_R62_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 62	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_R62_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 62	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FR_R62_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 62	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GB_R62_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 62	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GR_R62_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 62	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HK_R62_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 62	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HR_R62_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 62	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HU_R62_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 62	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_R62_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 62	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IL_R62_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 62	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IT_R62_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 62	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_R62_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 62	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_KR_R62_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 62	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LT_R62_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 62	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LU_R62_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 62	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LV_R62_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 62	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_MT_R62_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 62	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_NL_R62_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 62	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_R62_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 62	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PL_R62_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 62	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PT_R62_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 62	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RO_R62_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 62	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RU_R62_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 62	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SE_R62_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 62	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SG_R62_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 62	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_R62_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 62	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SK_R62_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 62	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_TR_R62_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 62	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_R62_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 62	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x2_R62_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 62	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_R63_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 63	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AT_R63_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 63	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AU_R63_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 63	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BE_R63_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 63	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_BG_R63_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 63	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_R63_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 63	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CA_R63_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 63	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CH_R63_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 63	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_R63_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 63	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CY_R63_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 63	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CZ_R63_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 63	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DE_R63_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 63	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DK_R63_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 63	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_EE_R63_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 63	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_ES_R63_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 63	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_R63_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 63	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FR_R63_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 63	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GB_R63_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 63	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GR_R63_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 63	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HK_R63_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 63	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HR_R63_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 63	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_HU_R63_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 63	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_R63_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 63	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IL_R63_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 63	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IT_R63_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 63	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_R63_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 63	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_KR_R63_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 63	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LT_R63_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 63	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LU_R63_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 63	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LV_R63_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 63	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_MT_R63_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 63	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NL_R63_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 63	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_R63_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 63	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PL_R63_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 63	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PT_R63_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 63	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RO_R63_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 63	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RU_R63_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 63	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SE_R63_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 63	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_SG_R63_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 63	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_R63_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 63	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SK_R63_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 63	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_TR_R63_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 63	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_R63_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 63	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x2_R63_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 63	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_R64_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 64	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AT_R64_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 64	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AU_R64_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 64	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BE_R64_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 64	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BG_R64_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 64	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_R64_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 64	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CA_R64_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 64	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CH_R64_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 64	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_R64_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 64	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CY_R64_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 64	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CZ_R64_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 64	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_DE_R64_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 64	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DK_R64_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 64	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_EE_R64_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 64	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_ES_R64_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 64	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_R64_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 64	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FR_R64_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 64	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GB_R64_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 64	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GR_R64_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 64	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HK_R64_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 64	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HR_R64_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 64	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HU_R64_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 64	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_R64_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 64	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IL_R64_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 64	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IT_R64_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 64	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_R64_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 64	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_KR_R64_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 64	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LT_R64_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 64	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_LU_R64_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 64	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LV_R64_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 64	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_MT_R64_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 64	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NL_R64_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 64	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_R64_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 64	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PL_R64_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 64	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PT_R64_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 64	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RO_R64_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 64	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RU_R64_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 64	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SE_R64_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 64	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SG_R64_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 64	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_R64_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 64	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SK_R64_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 64	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_TR_R64_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 64	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_R64_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 64	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x2_R64_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 64	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_R65_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 65	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_AT_R65_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 65	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AU_R65_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 65	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BE_R65_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 65	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BG_R65_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 65	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_R65_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 65	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CA_R65_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 65	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CH_R65_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 65	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_R65_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 65	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CY_R65_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 65	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CZ_R65_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 65	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DE_R65_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 65	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DK_R65_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 65	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_EE_R65_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 65	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_ES_R65_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 65	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_R65_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 65	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FR_R65_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 65	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GB_R65_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 65	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_GR_R65_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 65	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HK_R65_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 65	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HR_R65_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 65	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HU_R65_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 65	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_R65_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 65	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IL_R65_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 65	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IT_R65_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 65	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_R65_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 65	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_KR_R65_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 65	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LT_R65_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 65	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LU_R65_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 65	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LV_R65_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 65	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_MT_R65_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 65	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NL_R65_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 65	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_R65_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 65	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PL_R65_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 65	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PT_R65_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 65	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_RO_R65_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 65	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RU_R65_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 65	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SE_R65_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 65	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SG_R65_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 65	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_R65_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 65	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SK_R65_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 65	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_TR_R65_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 65	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_R65_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 65	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x2_R65_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 65	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_R66_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 66	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AT_R66_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 66	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AU_R66_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 66	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BE_R66_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 66	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BG_R66_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 66	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_R66_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 66	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CA_R66_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 66	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CH_R66_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 66	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_CN_R66_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 66	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CY_R66_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 66	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CZ_R66_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 66	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DE_R66_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 66	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DK_R66_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 66	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_EE_R66_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 66	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_ES_R66_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 66	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_R66_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 66	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FR_R66_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 66	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GB_R66_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 66	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GR_R66_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 66	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HK_R66_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 66	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HR_R66_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 66	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HU_R66_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 66	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_R66_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 66	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IL_R66_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 66	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IT_R66_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 66	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_JP_R66_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 66	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_KR_R66_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 66	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LT_R66_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 66	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LU_R66_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 66	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LV_R66_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 66	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_MT_R66_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 66	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NL_R66_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 66	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_R66_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 66	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PL_R66_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 66	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PT_R66_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 66	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RO_R66_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 66	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RU_R66_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 66	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SE_R66_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 66	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SG_R66_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 66	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_R66_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 66	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SK_R66_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 66	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_TR_R66_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 66	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_US_R66_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 66	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x2_R66_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 66	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_R67_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 67	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AT_R67_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 67	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AU_R67_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 67	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BE_R67_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 67	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BG_R67_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 67	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_R67_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 67	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CA_R67_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 67	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CH_R67_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 67	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_R67_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 67	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CY_R67_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 67	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CZ_R67_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 67	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DE_R67_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 67	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DK_R67_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 67	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_EE_R67_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 67	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_ES_R67_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 67	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_FI_R67_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 67	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FR_R67_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 67	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GB_R67_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 67	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GR_R67_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 67	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HK_R67_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 67	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HR_R67_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 67	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HU_R67_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 67	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_R67_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 67	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IL_R67_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 67	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IT_R67_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 67	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_R67_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 67	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_KR_R67_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 67	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LT_R67_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 67	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LU_R67_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 67	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LV_R67_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 67	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_MT_R67_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 67	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NL_R67_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 67	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_NO_R67_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 67	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PL_R67_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 67	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PT_R67_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 67	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RO_R67_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 67	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RU_R67_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 67	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SE_R67_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 67	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SG_R67_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 67	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_R67_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 67	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SK_R67_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 67	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_TR_R67_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 67	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_R67_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 67	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x2_R67_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 67	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_R68_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 68	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AT_R68_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 68	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AU_R68_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 68	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BE_R68_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 68	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BG_R68_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 68	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_BR_R68_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 68	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CA_R68_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 68	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CH_R68_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 68	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_R68_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 68	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CY_R68_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 68	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CZ_R68_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 68	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DE_R68_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 68	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DK_R68_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 68	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_EE_R68_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 68	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_ES_R68_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 68	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_R68_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 68	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FR_R68_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 68	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GB_R68_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 68	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GR_R68_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 68	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HK_R68_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 68	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HR_R68_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 68	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HU_R68_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 68	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_IE_R68_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 68	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IL_R68_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 68	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IT_R68_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 68	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_R68_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 68	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_KR_R68_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 68	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LT_R68_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 68	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LU_R68_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 68	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LV_R68_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 68	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_MT_R68_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 68	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NL_R68_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 68	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_R68_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 68	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PL_R68_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 68	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PT_R68_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 68	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RO_R68_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 68	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RU_R68_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 68	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SE_R68_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 68	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SG_R68_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 68	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_SI_R68_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 68	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SK_R68_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 68	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_TR_R68_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 68	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_R68_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 68	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x2_R68_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 68	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_R69_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 69	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AT_R69_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 69	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AU_R69_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 69	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BE_R69_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 69	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BG_R69_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 69	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_R69_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 69	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CA_R69_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 69	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CH_R69_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 69	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_R69_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 69	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CY_R69_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 69	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CZ_R69_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 69	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DE_R69_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 69	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_DK_R69_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 69	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_EE_R69_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 69	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_ES_R69_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 69	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_R69_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 69	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FR_R69_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 69	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GB_R69_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 69	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GR_R69_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 69	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HK_R69_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 69	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HR_R69_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 69	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HU_R69_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 69	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_R69_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 69	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IL_R69_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 69	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IT_R69_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 69	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_R69_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 69	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_KR_R69_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 69	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LT_R69_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 69	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LU_R69_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 69	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_LV_R69_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 69	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_MT_R69_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 69	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NL_R69_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 69	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_R69_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 69	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PL_R69_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 69	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PT_R69_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 69	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RO_R69_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 69	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RU_R69_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 69	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SE_R69_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 69	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SG_R69_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 69	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_R69_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 69	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SK_R69_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 69	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_TR_R69_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 69	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_R69_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 69	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x2_R69_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 69	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_R70_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 70	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AT_R70_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 70	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_AU_R70_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 70	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BE_R70_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 70	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BG_R70_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 70	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_R70_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 70	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CA_R70_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 70	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CH_R70_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 70	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_R70_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 70	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CY_R70_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 70	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CZ_R70_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 70	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DE_R70_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 70	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DK_R70_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 70	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_EE_R70_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 70	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_ES_R70_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 70	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_R70_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 70	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FR_R70_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 70	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GB_R70_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 70	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GR_R70_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 70	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_HK_R70_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 70	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HR_R70_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 70	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HU_R70_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 70	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_R70_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 70	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IL_R70_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 70	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IT_R70_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 70	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_R70_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 70	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_KR_R70_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 70	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LT_R70_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 70	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LU_R70_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 70	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LV_R70_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 70	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_MT_R70_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 70	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NL_R70_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 70	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_R70_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 70	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PL_R70_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 70	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PT_R70_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 70	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RO_R70_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 70	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_RU_R70_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 70	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SE_R70_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 70	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SG_R70_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 70	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_R70_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 70	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SK_R70_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 70	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_TR_R70_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 70	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_R70_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 70	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x2_R70_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 70	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_R71_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 71	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AT_R71_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 71	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AU_R71_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 71	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BE_R71_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 71	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BG_R71_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 71	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_R71_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 71	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CA_R71_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 71	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CH_R71_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 71	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_R71_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 71	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_CY_R71_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 71	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CZ_R71_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 71	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DE_R71_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 71	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DK_R71_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 71	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_EE_R71_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 71	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_ES_R71_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 71	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_R71_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 71	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FR_R71_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 71	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GB_R71_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 71	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GR_R71_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 71	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HK_R71_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 71	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HR_R71_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 71	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HU_R71_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 71	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_R71_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 71	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IL_R71_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 71	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IT_R71_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 71	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_R71_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 71	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_KR_R71_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 71	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LT_R71_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 71	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LU_R71_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 71	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LV_R71_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 71	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_MT_R71_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 71	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NL_R71_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 71	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_R71_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 71	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PL_R71_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 71	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PT_R71_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 71	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RO_R71_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 71	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RU_R71_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 71	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SE_R71_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 71	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SG_R71_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 71	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_R71_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 71	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SK_R71_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 71	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_TR_R71_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 71	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_R71_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 71	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_x2_R71_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 71	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_R72_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 72	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AT_R72_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 72	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AU_R72_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 72	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BE_R72_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 72	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BG_R72_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 72	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_R72_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 72	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CA_R72_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 72	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CH_R72_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 72	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_R72_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 72	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CY_R72_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 72	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CZ_R72_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 72	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DE_R72_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 72	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DK_R72_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 72	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_EE_R72_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 72	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_ES_R72_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 72	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_R72_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 72	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_FR_R72_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 72	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GB_R72_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 72	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GR_R72_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 72	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HK_R72_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 72	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HR_R72_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 72	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HU_R72_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 72	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_R72_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 72	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IL_R72_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 72	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IT_R72_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 72	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_R72_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 72	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_KR_R72_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 72	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LT_R72_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 72	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LU_R72_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 72	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LV_R72_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 72	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_MT_R72_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 72	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NL_R72_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 72	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_R72_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 72	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_PL_R72_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 72	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PT_R72_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 72	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RO_R72_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 72	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RU_R72_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 72	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SE_R72_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 72	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SG_R72_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 72	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_R72_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 72	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SK_R72_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 72	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_TR_R72_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 72	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_R72_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 72	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x2_R72_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 72	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_R73_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 73	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AT_R73_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 73	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AU_R73_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 73	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BE_R73_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 73	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BG_R73_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 73	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_R73_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 73	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_CA_R73_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 73	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CH_R73_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 73	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_R73_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 73	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CY_R73_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 73	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CZ_R73_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 73	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DE_R73_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 73	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DK_R73_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 73	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_EE_R73_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 73	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_ES_R73_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 73	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_R73_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 73	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FR_R73_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 73	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GB_R73_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 73	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GR_R73_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 73	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HK_R73_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 73	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HR_R73_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 73	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HU_R73_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 73	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_R73_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 73	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_IL_R73_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 73	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IT_R73_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 73	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_R73_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 73	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_KR_R73_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 73	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LT_R73_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 73	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LU_R73_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 73	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LV_R73_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 73	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_MT_R73_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 73	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NL_R73_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 73	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_R73_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 73	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PL_R73_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 73	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PT_R73_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 73	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RO_R73_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 73	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RU_R73_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 73	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SE_R73_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 73	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SG_R73_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 73	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_R73_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 73	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_SK_R73_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 73	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_TR_R73_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 73	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_R73_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 73	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x2_R73_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 73	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_R74_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 74	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AT_R74_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 74	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AU_R74_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 74	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BE_R74_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 74	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BG_R74_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 74	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_R74_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 74	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CA_R74_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 74	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CH_R74_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 74	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_R74_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 74	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CY_R74_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 74	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CZ_R74_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 74	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DE_R74_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 74	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DK_R74_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 74	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_EE_R74_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 74	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_ES_R74_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 74	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_R74_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 74	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FR_R74_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 74	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GB_R74_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 74	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GR_R74_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 74	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HK_R74_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 74	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HR_R74_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 74	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HU_R74_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 74	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_R74_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 74	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IL_R74_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 74	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IT_R74_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 74	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_R74_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 74	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_KR_R74_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 74	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LT_R74_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 74	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LU_R74_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 74	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LV_R74_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 74	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_MT_R74_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 74	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NL_R74_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 74	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_R74_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 74	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PL_R74_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 74	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PT_R74_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 74	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RO_R74_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 74	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RU_R74_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 74	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SE_R74_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 74	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SG_R74_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 74	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_R74_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 74	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SK_R74_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 74	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_TR_R74_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 74	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_R74_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 74	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x2_R74_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 74	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_R75_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 75	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AT_R75_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 75	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AU_R75_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 75	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_BE_R75_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 75	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BG_R75_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 75	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_R75_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 75	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CA_R75_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 75	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CH_R75_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 75	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_R75_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 75	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CY_R75_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 75	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CZ_R75_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 75	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DE_R75_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 75	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DK_R75_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 75	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_EE_R75_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 75	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_ES_R75_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 75	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_R75_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 75	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FR_R75_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 75	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GB_R75_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 75	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GR_R75_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 75	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HK_R75_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 75	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_HR_R75_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 75	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HU_R75_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 75	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_R75_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 75	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IL_R75_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 75	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IT_R75_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 75	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_R75_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 75	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_KR_R75_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 75	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LT_R75_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 75	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LU_R75_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 75	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LV_R75_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 75	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_MT_R75_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 75	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NL_R75_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 75	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_R75_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 75	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PL_R75_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 75	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PT_R75_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 75	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RO_R75_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 75	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RU_R75_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 75	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_SE_R75_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 75	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SG_R75_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 75	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_R75_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 75	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SK_R75_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 75	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_TR_R75_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 75	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_R75_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 75	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x2_R75_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 75	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_R76_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 76	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AT_R76_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 76	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AU_R76_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 76	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BE_R76_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 76	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BG_R76_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 76	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_R76_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 76	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CA_R76_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 76	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CH_R76_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 76	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_R76_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 76	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CY_R76_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 76	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_CZ_R76_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 76	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DE_R76_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 76	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DK_R76_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 76	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_EE_R76_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 76	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_ES_R76_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 76	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_R76_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 76	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FR_R76_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 76	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GB_R76_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 76	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GR_R76_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 76	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HK_R76_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 76	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HR_R76_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 76	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HU_R76_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 76	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_R76_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 76	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IL_R76_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 76	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IT_R76_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 76	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_R76_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 76	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_KR_R76_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 76	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_LT_R76_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 76	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LU_R76_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 76	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LV_R76_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 76	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_MT_R76_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 76	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NL_R76_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 76	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_R76_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 76	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PL_R76_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 76	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PT_R76_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 76	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RO_R76_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 76	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RU_R76_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 76	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SE_R76_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 76	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SG_R76_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 76	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_R76_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 76	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SK_R76_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 76	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_TR_R76_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 76	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_R76_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 76	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x2_R76_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 76	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_x0_R77_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 77	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AT_R77_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 77	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AU_R77_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 77	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BE_R77_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 77	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BG_R77_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 77	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_R77_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 77	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CA_R77_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 77	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CH_R77_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 77	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_R77_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 77	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CY_R77_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 77	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CZ_R77_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 77	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DE_R77_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 77	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DK_R77_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 77	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_EE_R77_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 77	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_ES_R77_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 77	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_R77_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 77	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FR_R77_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 77	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_GB_R77_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 77	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GR_R77_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 77	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HK_R77_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 77	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HR_R77_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 77	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HU_R77_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 77	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_R77_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 77	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IL_R77_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 77	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IT_R77_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 77	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_R77_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 77	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_KR_R77_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 77	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LT_R77_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 77	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LU_R77_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 77	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LV_R77_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 77	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_MT_R77_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 77	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NL_R77_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 77	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_R77_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 77	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PL_R77_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 77	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_PT_R77_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 77	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RO_R77_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 77	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RU_R77_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 77	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SE_R77_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 77	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SG_R77_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 77	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_R77_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 77	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SK_R77_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 77	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_TR_R77_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 77	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_R77_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 77	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x2_R77_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 77	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_R78_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 78	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AT_R78_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 78	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AU_R78_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 78	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BE_R78_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 78	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BG_R78_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 78	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_R78_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 78	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CA_R78_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 78	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_CH_R78_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 78	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_R78_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 78	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CY_R78_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 78	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CZ_R78_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 78	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DE_R78_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 78	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DK_R78_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 78	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_EE_R78_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 78	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_ES_R78_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 78	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_R78_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 78	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FR_R78_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 78	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GB_R78_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 78	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GR_R78_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 78	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HK_R78_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 78	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HR_R78_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 78	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HU_R78_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 78	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_R78_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 78	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IL_R78_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 78	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_IT_R78_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 78	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_R78_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 78	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_KR_R78_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 78	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LT_R78_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 78	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LU_R78_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 78	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LV_R78_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 78	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_MT_R78_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 78	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NL_R78_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 78	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_R78_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 78	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PL_R78_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 78	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PT_R78_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 78	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RO_R78_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 78	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RU_R78_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 78	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SE_R78_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 78	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SG_R78_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 78	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_R78_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 78	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SK_R78_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 78	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_TR_R78_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 78	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_R78_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 78	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x2_R78_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 78	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_R79_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 79	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AT_R79_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 79	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AU_R79_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 79	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BE_R79_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 79	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BG_R79_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 79	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_R79_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 79	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CA_R79_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 79	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CH_R79_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 79	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_R79_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 79	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CY_R79_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 79	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CZ_R79_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 79	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DE_R79_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 79	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DK_R79_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 79	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_EE_R79_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 79	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_ES_R79_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 79	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_R79_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 79	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FR_R79_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 79	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GB_R79_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 79	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GR_R79_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 79	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HK_R79_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 79	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HR_R79_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 79	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HU_R79_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 79	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_R79_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 79	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IL_R79_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 79	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IT_R79_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 79	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_R79_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 79	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_KR_R79_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 79	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LT_R79_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 79	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LU_R79_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 79	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LV_R79_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 79	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_MT_R79_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 79	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_NL_R79_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 79	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_R79_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 79	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PL_R79_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 79	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PT_R79_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 79	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RO_R79_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 79	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RU_R79_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 79	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SE_R79_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 79	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SG_R79_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 79	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_R79_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 79	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SK_R79_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 79	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_TR_R79_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 79	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_R79_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 79	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x2_R79_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 79	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_R80_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 80	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AT_R80_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 80	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AU_R80_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 80	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BE_R80_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 80	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_BG_R80_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 80	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_R80_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 80	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CA_R80_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 80	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CH_R80_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 80	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_R80_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 80	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CY_R80_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 80	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CZ_R80_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 80	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DE_R80_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 80	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DK_R80_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 80	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_EE_R80_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 80	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_ES_R80_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 80	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_R80_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 80	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FR_R80_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 80	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GB_R80_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 80	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GR_R80_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 80	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HK_R80_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 80	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HR_R80_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 80	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_HU_R80_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 80	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_R80_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 80	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IL_R80_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 80	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IT_R80_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 80	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_R80_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 80	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_KR_R80_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 80	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LT_R80_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 80	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LU_R80_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 80	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LV_R80_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 80	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_MT_R80_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 80	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NL_R80_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 80	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_R80_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 80	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PL_R80_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 80	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PT_R80_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 80	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RO_R80_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 80	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RU_R80_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 80	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SE_R80_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 80	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_SG_R80_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 80	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_R80_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 80	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SK_R80_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 80	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_TR_R80_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 80	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_R80_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 80	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x2_R80_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 80	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_R81_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 81	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AT_R81_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 81	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AU_R81_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 81	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BE_R81_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 81	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BG_R81_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 81	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_R81_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 81	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CA_R81_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 81	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CH_R81_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 81	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_R81_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 81	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CY_R81_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 81	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CZ_R81_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 81	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_DE_R81_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 81	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DK_R81_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 81	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_EE_R81_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 81	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_ES_R81_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 81	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_R81_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 81	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FR_R81_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 81	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GB_R81_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 81	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GR_R81_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 81	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HK_R81_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 81	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HR_R81_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 81	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HU_R81_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 81	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_R81_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 81	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IL_R81_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 81	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IT_R81_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 81	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_R81_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 81	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_KR_R81_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 81	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LT_R81_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 81	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_LU_R81_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 81	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LV_R81_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 81	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_MT_R81_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 81	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NL_R81_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 81	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_R81_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 81	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PL_R81_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 81	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PT_R81_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 81	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RO_R81_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 81	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RU_R81_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 81	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SE_R81_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 81	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SG_R81_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 81	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_R81_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 81	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SK_R81_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 81	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_TR_R81_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 81	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_R81_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 81	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x2_R81_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 81	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_R82_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 82	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_AT_R82_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 82	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AU_R82_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 82	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BE_R82_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 82	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BG_R82_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 82	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_R82_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 82	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CA_R82_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 82	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CH_R82_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 82	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_R82_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 82	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CY_R82_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 82	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CZ_R82_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 82	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DE_R82_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 82	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DK_R82_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 82	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_EE_R82_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 82	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_ES_R82_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 82	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_R82_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 82	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FR_R82_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 82	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GB_R82_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 82	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_GR_R82_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 82	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HK_R82_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 82	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HR_R82_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 82	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HU_R82_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 82	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_R82_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 82	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IL_R82_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 82	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IT_R82_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 82	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_R82_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 82	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_KR_R82_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 82	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LT_R82_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 82	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LU_R82_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 82	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LV_R82_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 82	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_MT_R82_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 82	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NL_R82_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 82	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_R82_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 82	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PL_R82_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 82	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PT_R82_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 82	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_RO_R82_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 82	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RU_R82_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 82	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SE_R82_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 82	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SG_R82_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 82	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_R82_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 82	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SK_R82_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 82	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_TR_R82_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 82	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_R82_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 82	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x2_R82_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 82	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_R83_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 83	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AT_R83_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 83	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AU_R83_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 83	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BE_R83_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 83	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BG_R83_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 83	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_R83_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 83	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CA_R83_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 83	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CH_R83_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 83	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_CN_R83_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 83	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CY_R83_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 83	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CZ_R83_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 83	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DE_R83_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 83	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DK_R83_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 83	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_EE_R83_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 83	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_ES_R83_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 83	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_R83_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 83	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FR_R83_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 83	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GB_R83_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 83	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GR_R83_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 83	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HK_R83_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 83	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HR_R83_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 83	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HU_R83_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 83	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_R83_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 83	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IL_R83_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 83	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IT_R83_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 83	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_JP_R83_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 83	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_KR_R83_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 83	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LT_R83_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 83	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LU_R83_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 83	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LV_R83_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 83	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_MT_R83_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 83	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NL_R83_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 83	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_R83_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 83	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PL_R83_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 83	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PT_R83_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 83	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RO_R83_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 83	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RU_R83_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 83	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SE_R83_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 83	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SG_R83_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 83	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_R83_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 83	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SK_R83_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 83	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_TR_R83_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 83	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_US_R83_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 83	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x2_R83_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 83	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_R84_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 84	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AT_R84_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 84	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AU_R84_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 84	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BE_R84_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 84	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BG_R84_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 84	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_R84_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 84	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CA_R84_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 84	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CH_R84_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 84	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_R84_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 84	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CY_R84_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 84	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CZ_R84_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 84	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DE_R84_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 84	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DK_R84_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 84	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_EE_R84_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 84	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_ES_R84_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 84	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_FI_R84_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 84	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FR_R84_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 84	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GB_R84_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 84	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GR_R84_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 84	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HK_R84_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 84	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HR_R84_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 84	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HU_R84_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 84	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_R84_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 84	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IL_R84_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 84	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IT_R84_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 84	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_R84_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 84	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_KR_R84_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 84	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LT_R84_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 84	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LU_R84_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 84	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LV_R84_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 84	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_MT_R84_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 84	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NL_R84_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 84	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_NO_R84_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 84	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PL_R84_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 84	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PT_R84_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 84	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RO_R84_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 84	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RU_R84_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 84	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SE_R84_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 84	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SG_R84_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 84	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_R84_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 84	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SK_R84_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 84	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_TR_R84_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 84	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_R84_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 84	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x2_R84_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 84	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_R85_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 85	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AT_R85_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 85	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AU_R85_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 85	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BE_R85_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 85	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BG_R85_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 85	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_BR_R85_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 85	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CA_R85_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 85	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CH_R85_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 85	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_R85_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 85	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CY_R85_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 85	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CZ_R85_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 85	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DE_R85_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 85	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DK_R85_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 85	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_EE_R85_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 85	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_ES_R85_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 85	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_R85_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 85	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FR_R85_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 85	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GB_R85_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 85	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GR_R85_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 85	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HK_R85_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 85	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HR_R85_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 85	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HU_R85_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 85	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_IE_R85_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 85	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IL_R85_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 85	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IT_R85_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 85	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_R85_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 85	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_KR_R85_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 85	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LT_R85_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 85	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LU_R85_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 85	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LV_R85_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 85	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_MT_R85_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 85	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NL_R85_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 85	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_R85_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 85	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PL_R85_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 85	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PT_R85_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 85	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RO_R85_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 85	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RU_R85_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 85	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SE_R85_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 85	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SG_R85_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 85	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_SI_R85_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 85	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SK_R85_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 85	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_TR_R85_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 85	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_R85_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 85	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x2_R85_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 85	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_R86_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 86	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AT_R86_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 86	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AU_R86_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 86	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BE_R86_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 86	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BG_R86_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 86	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_R86_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 86	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CA_R86_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 86	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CH_R86_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 86	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_R86_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 86	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CY_R86_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 86	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CZ_R86_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 86	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DE_R86_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 86	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_DK_R86_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 86	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_EE_R86_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 86	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_ES_R86_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 86	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_R86_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 86	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FR_R86_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 86	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GB_R86_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 86	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GR_R86_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 86	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HK_R86_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 86	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HR_R86_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 86	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HU_R86_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 86	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_R86_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 86	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IL_R86_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 86	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IT_R86_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 86	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_R86_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 86	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_KR_R86_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 86	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LT_R86_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 86	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LU_R86_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 86	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_LV_R86_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 86	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_MT_R86_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 86	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NL_R86_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 86	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_R86_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 86	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PL_R86_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 86	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PT_R86_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 86	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RO_R86_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 86	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RU_R86_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 86	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SE_R86_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 86	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SG_R86_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 86	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_R86_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 86	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SK_R86_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 86	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_TR_R86_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 86	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_R86_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 86	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x2_R86_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 86	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_R87_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 87	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AT_R87_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 87	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_AU_R87_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 87	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BE_R87_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 87	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BG_R87_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 87	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_R87_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 87	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CA_R87_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 87	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CH_R87_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 87	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_R87_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 87	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CY_R87_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 87	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CZ_R87_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 87	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DE_R87_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 87	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DK_R87_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 87	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_EE_R87_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 87	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_ES_R87_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 87	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_R87_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 87	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FR_R87_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 87	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GB_R87_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 87	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GR_R87_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 87	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_HK_R87_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 87	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HR_R87_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 87	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HU_R87_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 87	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_R87_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 87	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IL_R87_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 87	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IT_R87_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 87	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_R87_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 87	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_KR_R87_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 87	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LT_R87_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 87	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LU_R87_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 87	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LV_R87_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 87	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_MT_R87_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 87	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NL_R87_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 87	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_R87_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 87	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PL_R87_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 87	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PT_R87_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 87	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RO_R87_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 87	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_RU_R87_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 87	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SE_R87_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 87	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SG_R87_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 87	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_R87_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 87	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SK_R87_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 87	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_TR_R87_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 87	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_R87_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 87	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x2_R87_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 87	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_R88_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 88	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AT_R88_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 88	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AU_R88_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 88	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BE_R88_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 88	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BG_R88_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 88	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_R88_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 88	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CA_R88_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 88	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CH_R88_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 88	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_R88_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 88	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_CY_R88_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 88	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CZ_R88_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 88	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DE_R88_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 88	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DK_R88_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 88	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_EE_R88_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 88	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_ES_R88_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 88	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_R88_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 88	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FR_R88_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 88	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GB_R88_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 88	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GR_R88_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 88	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HK_R88_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 88	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HR_R88_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 88	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HU_R88_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 88	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_R88_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 88	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IL_R88_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 88	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IT_R88_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 88	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_R88_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 88	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_KR_R88_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 88	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LT_R88_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 88	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LU_R88_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 88	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LV_R88_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 88	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_MT_R88_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 88	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NL_R88_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 88	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_R88_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 88	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PL_R88_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 88	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PT_R88_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 88	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RO_R88_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 88	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RU_R88_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 88	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SE_R88_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 88	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SG_R88_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 88	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_R88_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 88	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SK_R88_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 88	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_TR_R88_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 88	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_R88_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 88	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_x2_R88_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 88	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_R89_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 89	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AT_R89_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 89	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AU_R89_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 89	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BE_R89_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 89	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BG_R89_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 89	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_R89_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 89	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CA_R89_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 89	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CH_R89_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 89	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_R89_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 89	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CY_R89_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 89	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CZ_R89_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 89	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DE_R89_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 89	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DK_R89_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 89	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_EE_R89_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 89	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_ES_R89_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 89	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_R89_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 89	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_FR_R89_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 89	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GB_R89_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 89	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GR_R89_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 89	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HK_R89_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 89	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HR_R89_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 89	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HU_R89_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 89	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_R89_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 89	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IL_R89_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 89	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IT_R89_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 89	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_R89_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 89	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_KR_R89_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 89	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LT_R89_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 89	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LU_R89_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 89	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LV_R89_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 89	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_MT_R89_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 89	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NL_R89_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 89	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_R89_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 89	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_PL_R89_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 89	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PT_R89_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 89	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RO_R89_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 89	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RU_R89_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 89	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SE_R89_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 89	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SG_R89_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 89	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_R89_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 89	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SK_R89_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 89	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_TR_R89_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 89	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_R89_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 89	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x2_R89_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 89	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_R90_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 90	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AT_R90_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 90	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AU_R90_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 90	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BE_R90_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 90	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BG_R90_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 90	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_R90_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 90	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_CA_R90_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 90	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CH_R90_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 90	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_R90_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 90	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CY_R90_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 90	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CZ_R90_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 90	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DE_R90_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 90	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DK_R90_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 90	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_EE_R90_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 90	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_ES_R90_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 90	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_R90_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 90	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FR_R90_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 90	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GB_R90_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 90	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GR_R90_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 90	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HK_R90_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 90	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HR_R90_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 90	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HU_R90_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 90	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_R90_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 90	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_IL_R90_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 90	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IT_R90_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 90	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_R90_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 90	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_KR_R90_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 90	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LT_R90_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 90	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LU_R90_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 90	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LV_R90_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 90	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_MT_R90_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 90	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NL_R90_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 90	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_R90_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 90	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PL_R90_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 90	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PT_R90_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 90	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RO_R90_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 90	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RU_R90_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 90	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SE_R90_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 90	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SG_R90_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 90	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_R90_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 90	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_SK_R90_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 90	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_TR_R90_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 90	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_R90_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 90	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x2_R90_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 90	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_R91_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 91	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AT_R91_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 91	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AU_R91_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 91	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BE_R91_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 91	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BG_R91_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 91	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_R91_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 91	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CA_R91_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 91	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CH_R91_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 91	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_R91_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 91	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CY_R91_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 91	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CZ_R91_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 91	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DE_R91_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 91	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DK_R91_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 91	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_EE_R91_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 91	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_ES_R91_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 91	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_R91_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 91	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FR_R91_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 91	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GB_R91_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 91	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GR_R91_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 91	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HK_R91_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 91	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HR_R91_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 91	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HU_R91_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 91	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_R91_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 91	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IL_R91_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 91	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IT_R91_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 91	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_R91_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 91	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_KR_R91_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 91	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LT_R91_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 91	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LU_R91_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 91	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LV_R91_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 91	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_MT_R91_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 91	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NL_R91_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 91	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_R91_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 91	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PL_R91_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 91	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PT_R91_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 91	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RO_R91_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 91	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RU_R91_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 91	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SE_R91_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 91	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SG_R91_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 91	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_R91_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 91	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SK_R91_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 91	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_TR_R91_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 91	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_R91_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 91	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x2_R91_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 91	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_R92_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 92	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AT_R92_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 92	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AU_R92_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 92	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_BE_R92_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 92	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BG_R92_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 92	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_R92_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 92	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CA_R92_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 92	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CH_R92_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 92	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_R92_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 92	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CY_R92_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 92	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CZ_R92_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 92	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DE_R92_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 92	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DK_R92_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 92	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_EE_R92_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 92	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_ES_R92_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 92	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_R92_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 92	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FR_R92_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 92	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GB_R92_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 92	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GR_R92_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 92	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HK_R92_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 92	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_HR_R92_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 92	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HU_R92_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 92	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_R92_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 92	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IL_R92_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 92	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IT_R92_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 92	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_R92_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 92	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_KR_R92_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 92	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LT_R92_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 92	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LU_R92_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 92	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LV_R92_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 92	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_MT_R92_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 92	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NL_R92_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 92	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_R92_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 92	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PL_R92_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 92	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PT_R92_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 92	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RO_R92_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 92	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RU_R92_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 92	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_SE_R92_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 92	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SG_R92_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 92	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_R92_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 92	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SK_R92_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 92	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_TR_R92_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 92	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_R92_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 92	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x2_R92_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 92	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_R93_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 93	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AT_R93_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 93	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AU_R93_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 93	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BE_R93_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 93	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BG_R93_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 93	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_R93_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 93	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CA_R93_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 93	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CH_R93_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 93	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_R93_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 93	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CY_R93_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 93	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_CZ_R93_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 93	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DE_R93_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 93	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DK_R93_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 93	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_EE_R93_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 93	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_ES_R93_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 93	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_R93_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 93	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FR_R93_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 93	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GB_R93_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 93	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GR_R93_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 93	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HK_R93_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 93	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HR_R93_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 93	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HU_R93_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 93	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_R93_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 93	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IL_R93_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 93	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IT_R93_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 93	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_R93_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 93	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_KR_R93_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 93	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_LT_R93_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 93	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LU_R93_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 93	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LV_R93_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 93	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_MT_R93_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 93	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NL_R93_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 93	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_R93_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 93	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PL_R93_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 93	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PT_R93_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 93	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RO_R93_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 93	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RU_R93_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 93	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SE_R93_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 93	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SG_R93_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 93	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_R93_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 93	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SK_R93_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 93	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_TR_R93_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 93	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_R93_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 93	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x2_R93_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 93	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_x0_R94_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 94	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AT_R94_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 94	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AU_R94_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 94	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BE_R94_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 94	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BG_R94_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 94	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_R94_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 94	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CA_R94_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 94	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CH_R94_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 94	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_R94_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 94	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CY_R94_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 94	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CZ_R94_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 94	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DE_R94_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 94	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DK_R94_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 94	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_EE_R94_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 94	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_ES_R94_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 94	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_R94_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 94	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FR_R94_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 94	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_GB_R94_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 94	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GR_R94_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 94	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HK_R94_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 94	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HR_R94_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 94	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HU_R94_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 94	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_R94_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 94	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IL_R94_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 94	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IT_R94_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 94	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_R94_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 94	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_KR_R94_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 94	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LT_R94_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 94	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LU_R94_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 94	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LV_R94_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 94	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_MT_R94_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 94	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NL_R94_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 94	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_R94_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 94	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PL_R94_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 94	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_PT_R94_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 94	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RO_R94_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 94	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RU_R94_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 94	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SE_R94_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 94	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SG_R94_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 94	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_R94_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 94	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SK_R94_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 94	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_TR_R94_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 94	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_R94_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 94	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x2_R94_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 94	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_R95_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 95	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AT_R95_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 95	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AU_R95_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 95	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BE_R95_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 95	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BG_R95_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 95	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_R95_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 95	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CA_R95_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 95	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_CH_R95_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 95	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_R95_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 95	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CY_R95_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 95	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CZ_R95_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 95	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DE_R95_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 95	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DK_R95_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 95	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_EE_R95_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 95	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_ES_R95_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 95	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_R95_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 95	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FR_R95_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 95	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GB_R95_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 95	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GR_R95_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 95	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HK_R95_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 95	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HR_R95_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 95	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HU_R95_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 95	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_R95_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 95	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IL_R95_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 95	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_IT_R95_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 95	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_R95_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 95	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_KR_R95_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 95	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LT_R95_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 95	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LU_R95_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 95	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LV_R95_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 95	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_MT_R95_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 95	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NL_R95_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 95	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_R95_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 95	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PL_R95_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 95	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PT_R95_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 95	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RO_R95_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 95	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RU_R95_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 95	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SE_R95_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 95	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SG_R95_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 95	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_R95_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 95	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SK_R95_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 95	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_TR_R95_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 95	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_R95_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 95	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x2_R95_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 95	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_R96_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 96	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AT_R96_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 96	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AU_R96_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 96	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BE_R96_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 96	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BG_R96_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 96	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_R96_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 96	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CA_R96_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 96	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CH_R96_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 96	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_R96_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 96	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CY_R96_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 96	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CZ_R96_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 96	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DE_R96_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 96	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DK_R96_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 96	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_EE_R96_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 96	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_ES_R96_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 96	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_R96_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 96	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FR_R96_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 96	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GB_R96_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 96	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GR_R96_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 96	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HK_R96_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 96	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HR_R96_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 96	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HU_R96_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 96	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_R96_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 96	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IL_R96_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 96	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IT_R96_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 96	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_R96_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 96	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_KR_R96_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 96	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LT_R96_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 96	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LU_R96_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 96	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LV_R96_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 96	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_MT_R96_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 96	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_NL_R96_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 96	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_R96_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 96	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PL_R96_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 96	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PT_R96_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 96	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RO_R96_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 96	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RU_R96_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 96	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SE_R96_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 96	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SG_R96_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 96	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_R96_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 96	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SK_R96_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 96	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_TR_R96_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 96	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_R96_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 96	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x2_R96_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 96	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_R97_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 97	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AT_R97_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 97	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AU_R97_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 97	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BE_R97_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 97	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_BG_R97_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 97	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_R97_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 97	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CA_R97_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 97	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CH_R97_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 97	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_R97_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 97	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CY_R97_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 97	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CZ_R97_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 97	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DE_R97_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 97	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DK_R97_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 97	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_EE_R97_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 97	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_ES_R97_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 97	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_R97_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 97	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FR_R97_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 97	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GB_R97_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 97	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GR_R97_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 97	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HK_R97_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 97	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HR_R97_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 97	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_HU_R97_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 97	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_R97_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 97	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IL_R97_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 97	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IT_R97_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 97	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_R97_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 97	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_KR_R97_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 97	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LT_R97_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 97	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LU_R97_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 97	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LV_R97_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 97	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_MT_R97_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 97	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NL_R97_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 97	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_R97_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 97	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PL_R97_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 97	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PT_R97_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 97	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RO_R97_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 97	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RU_R97_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 97	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SE_R97_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 97	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_SG_R97_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 97	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_R97_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 97	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SK_R97_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 97	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_TR_R97_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 97	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_R97_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 97	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x2_R97_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 97	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_R98_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 98	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AT_R98_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 98	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AU_R98_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 98	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BE_R98_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 98	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BG_R98_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 98	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_R98_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 98	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CA_R98_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 98	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CH_R98_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 98	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_R98_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 98	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CY_R98_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 98	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CZ_R98_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 98	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_DE_R98_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 98	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DK_R98_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 98	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_EE_R98_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 98	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_ES_R98_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 98	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_R98_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 98	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FR_R98_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 98	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GB_R98_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 98	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GR_R98_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 98	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HK_R98_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 98	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HR_R98_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 98	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HU_R98_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 98	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_R98_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 98	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IL_R98_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 98	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IT_R98_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 98	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_R98_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 98	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_KR_R98_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 98	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LT_R98_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 98	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_LU_R98_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 98	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LV_R98_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 98	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_MT_R98_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 98	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NL_R98_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 98	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_R98_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 98	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PL_R98_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 98	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PT_R98_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 98	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RO_R98_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 98	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RU_R98_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 98	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SE_R98_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 98	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SG_R98_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 98	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_R98_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 98	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SK_R98_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 98	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_TR_R98_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 98	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_R98_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 98	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x2_R98_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 98	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_R99_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 99	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_AT_R99_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 99	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_AU_R99_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 99	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BE_R99_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 99	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BG_R99_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 99	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_BR_R99_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 99	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CA_R99_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 99	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CH_R99_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 99	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CN_R99_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 99	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CY_R99_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 99	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_CZ_R99_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 99	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DE_R99_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 99	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_DK_R99_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 99	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_EE_R99_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 99	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_ES_R99_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 99	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FI_R99_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 99	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_FR_R99_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 99	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_GB_R99_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 99	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_GR_R99_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 99	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HK_R99_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 99	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HR_R99_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 99	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_HU_R99_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 99	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IE_R99_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 99	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IL_R99_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 99	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_IT_R99_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 99	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_JP_R99_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 99	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_KR_R99_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 99	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LT_R99_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 99	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LU_R99_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 99	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_LV_R99_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 99	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_MT_R99_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 99	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NL_R99_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 99	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_NO_R99_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 99	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PL_R99_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 99	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_PT_R99_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 99	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RSMS_ALL_0106_CT_AIRB_RO_R99_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 99	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_RU_R99_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 99	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SE_R99_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 99	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SG_R99_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 99	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SI_R99_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 99	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_SK_R99_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 99	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_TR_R99_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 99	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_US_R99_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 99	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x2_R99_ALL	Mortgages SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 99	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_R01_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 1	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_R01_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 1	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AU_R01_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 1	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_R01_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 1	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_R01_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 1	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_R01_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 1	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_R01_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 1	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_R01_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 1	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_CN_R01_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 1	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_R01_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 1	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_R01_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 1	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_R01_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 1	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_R01_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 1	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_R01_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 1	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_R01_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 1	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_R01_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 1	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_R01_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 1	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_R01_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 1	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_R01_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 1	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HK_R01_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 1	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_R01_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 1	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_R01_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 1	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_R01_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 1	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_R01_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 1	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_R01_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 1	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_JP_R01_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 1	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_R01_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 1	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_R01_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 1	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_R01_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 1	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_R01_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 1	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_R01_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 1	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_R01_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 1	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_R01_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 1	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_R01_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 1	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_R01_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 1	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_R01_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 1	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RU_R01_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 1	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_R01_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 1	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_R01_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 1	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_R01_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 1	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_R01_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 1	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_R01_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 1	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_US_R01_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 1	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_R01_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 1	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_R02_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 2	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_R02_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 2	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AU_R02_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 2	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_R02_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 2	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_R02_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 2	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_R02_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 2	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_R02_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 2	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_R02_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 2	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_R02_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 2	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_R02_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 2	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_R02_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 2	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_R02_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 2	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_R02_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 2	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_R02_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 2	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_R02_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 2	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_FI_R02_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 2	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_R02_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 2	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_R02_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 2	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_R02_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 2	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HK_R02_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 2	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_R02_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 2	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_R02_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 2	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_R02_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 2	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_R02_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 2	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_R02_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 2	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_R02_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 2	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_R02_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 2	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_R02_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 2	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_R02_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 2	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_R02_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 2	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_R02_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 2	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_R02_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 2	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_NO_R02_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 2	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_R02_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 2	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_R02_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 2	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_R02_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 2	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RU_R02_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 2	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_R02_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 2	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_R02_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 2	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_R02_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 2	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_R02_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 2	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_R02_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 2	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_R02_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 2	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_R02_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 2	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_R03_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 3	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_R03_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 3	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AU_R03_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 3	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_R03_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 3	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_R03_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 3	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_BR_R03_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 3	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_R03_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 3	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_R03_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 3	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_R03_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 3	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_R03_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 3	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_R03_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 3	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_R03_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 3	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_R03_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 3	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_R03_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 3	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_R03_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 3	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_R03_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 3	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_R03_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 3	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_R03_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 3	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_R03_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 3	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HK_R03_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 3	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_R03_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 3	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_R03_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 3	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_IE_R03_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 3	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_R03_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 3	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_R03_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 3	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_R03_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 3	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_R03_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 3	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_R03_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 3	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_R03_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 3	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_R03_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 3	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_R03_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 3	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_R03_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 3	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_R03_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 3	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_R03_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 3	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_R03_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 3	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_R03_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 3	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RU_R03_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 3	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_R03_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 3	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_R03_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 3	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_SI_R03_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 3	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_R03_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 3	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_R03_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 3	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_R03_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 3	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_R03_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 3	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_R04_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 4	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_R04_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 4	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AU_R04_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 4	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_R04_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 4	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_R04_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 4	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_R04_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 4	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_R04_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 4	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_R04_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 4	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_R04_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 4	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_R04_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 4	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_R04_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 4	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_R04_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 4	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_DK_R04_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 4	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_R04_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 4	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_R04_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 4	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_R04_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 4	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_R04_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 4	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_R04_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 4	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_R04_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 4	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HK_R04_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 4	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_R04_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 4	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_R04_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 4	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_R04_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 4	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_R04_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 4	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_R04_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 4	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_R04_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 4	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_R04_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 4	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_R04_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 4	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_R04_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 4	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_LV_R04_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 4	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_R04_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 4	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_R04_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 4	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_R04_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 4	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_R04_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 4	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_R04_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 4	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_R04_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 4	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RU_R04_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 4	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_R04_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 4	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_R04_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 4	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_R04_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 4	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_R04_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 4	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_R04_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 4	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_R04_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 4	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_R04_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 4	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_R05_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 5	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_R05_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 5	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_AU_R05_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 5	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_R05_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 5	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_R05_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 5	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_R05_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 5	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_R05_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 5	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_R05_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 5	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_R05_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 5	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_R05_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 5	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_R05_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 5	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_R05_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 5	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_R05_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 5	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_R05_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 5	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_R05_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 5	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_R05_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 5	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_R05_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 5	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_R05_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 5	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_R05_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 5	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_HK_R05_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 5	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_R05_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 5	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_R05_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 5	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_R05_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 5	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_R05_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 5	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_R05_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 5	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_R05_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 5	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_R05_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 5	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_R05_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 5	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_R05_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 5	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_R05_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 5	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_R05_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 5	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_R05_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 5	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_R05_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 5	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_R05_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 5	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_R05_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 5	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_R05_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 5	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_RU_R05_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 5	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_R05_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 5	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_R05_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 5	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_R05_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 5	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_R05_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 5	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_R05_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 5	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_R05_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 5	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_R05_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 5	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_R06_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 6	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_R06_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 6	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AU_R06_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 6	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_R06_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 6	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_R06_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 6	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_R06_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 6	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_R06_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 6	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_R06_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 6	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_R06_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 6	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_CY_R06_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 6	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_R06_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 6	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_R06_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 6	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_R06_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 6	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_R06_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 6	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_R06_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 6	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_R06_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 6	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_R06_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 6	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_R06_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 6	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_R06_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 6	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HK_R06_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 6	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_R06_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 6	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_R06_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 6	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_R06_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 6	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_R06_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 6	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_R06_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 6	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_R06_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 6	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_KR_R06_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 6	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_R06_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 6	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_R06_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 6	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_R06_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 6	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_R06_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 6	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_R06_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 6	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_R06_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 6	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_R06_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 6	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_R06_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 6	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_R06_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 6	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RU_R06_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 6	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_R06_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 6	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_R06_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 6	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_R06_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 6	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_R06_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 6	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_R06_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 6	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_R06_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 6	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_x2_R06_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 6	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_R07_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 7	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_R07_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 7	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AU_R07_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 7	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_R07_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 7	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_R07_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 7	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_R07_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 7	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_R07_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 7	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_R07_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 7	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_R07_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 7	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_R07_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 7	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_R07_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 7	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_R07_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 7	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_R07_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 7	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_R07_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 7	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_R07_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 7	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_R07_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 7	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_FR_R07_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 7	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_R07_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 7	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_R07_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 7	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HK_R07_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 7	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_R07_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 7	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_R07_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 7	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_R07_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 7	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_R07_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 7	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_R07_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 7	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_R07_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 7	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_R07_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 7	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_R07_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 7	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_R07_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 7	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_R07_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 7	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_R07_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 7	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_R07_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 7	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_R07_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 7	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_PL_R07_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 7	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_R07_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 7	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_R07_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 7	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RU_R07_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 7	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_R07_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 7	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_R07_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 7	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_R07_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 7	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_R07_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 7	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_R07_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 7	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_R07_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 7	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_R07_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 7	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_R08_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 8	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_R08_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 8	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AU_R08_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 8	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_R08_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 8	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_R08_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 8	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_R08_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 8	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_CA_R08_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 8	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_R08_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 8	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_R08_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 8	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_R08_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 8	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_R08_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 8	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_R08_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 8	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_R08_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 8	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_R08_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 8	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_R08_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 8	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_R08_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 8	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_R08_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 8	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_R08_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 8	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_R08_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 8	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HK_R08_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 8	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_R08_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 8	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_R08_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 8	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_R08_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 8	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_IL_R08_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 8	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_R08_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 8	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_R08_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 8	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_R08_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 8	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_R08_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 8	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_R08_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 8	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_R08_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 8	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_R08_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 8	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_R08_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 8	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_R08_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 8	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_R08_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 8	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_R08_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 8	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_R08_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 8	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RU_R08_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 8	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_R08_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 8	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_R08_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 8	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_R08_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 8	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_SK_R08_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 8	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_R08_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 8	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_R08_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 8	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_R08_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 8	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_R09_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 9	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_R09_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 9	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AU_R09_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 9	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_R09_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 9	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_R09_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 9	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_R09_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 9	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_R09_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 9	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_R09_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 9	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_R09_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 9	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_R09_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 9	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_R09_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 9	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_R09_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 9	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_R09_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 9	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_EE_R09_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 9	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_R09_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 9	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_R09_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 9	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_R09_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 9	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_R09_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 9	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_R09_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 9	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HK_R09_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 9	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_R09_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 9	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_R09_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 9	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_R09_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 9	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_R09_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 9	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_R09_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 9	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_R09_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 9	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_R09_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 9	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_R09_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 9	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_R09_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 9	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_R09_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 9	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_MT_R09_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 9	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_R09_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 9	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_R09_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 9	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_R09_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 9	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_R09_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 9	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_R09_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 9	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RU_R09_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 9	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_R09_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 9	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_R09_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 9	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_R09_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 9	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_R09_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 9	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_R09_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 9	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_R09_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 9	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_R09_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 9	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_R10_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 10	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_R10_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 10	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AU_R10_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 10	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_BE_R10_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 10	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_R10_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 10	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_R10_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 10	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_R10_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 10	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_R10_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 10	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_R10_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 10	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_R10_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 10	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_R10_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 10	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_R10_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 10	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_R10_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 10	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_R10_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 10	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_R10_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 10	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_R10_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 10	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_R10_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 10	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_R10_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 10	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_R10_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 10	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HK_R10_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 10	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_HR_R10_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 10	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_R10_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 10	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_R10_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 10	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_R10_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 10	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_R10_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 10	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_R10_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 10	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_R10_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 10	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_R10_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 10	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_R10_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 10	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_R10_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 10	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_R10_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 10	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_R10_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 10	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_R10_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 10	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_R10_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 10	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_R10_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 10	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_R10_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 10	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RU_R10_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 10	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_SE_R10_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 10	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_R10_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 10	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_R10_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 10	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_R10_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 10	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_R10_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 10	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_R10_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 10	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_R10_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 10	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_R11_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 11	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_R11_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 11	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AU_R11_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 11	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_R11_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 11	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_R11_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 11	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_R11_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 11	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_R11_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 11	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_R11_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 11	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_R11_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 11	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_R11_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 11	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_CZ_R11_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 11	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_R11_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 11	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_R11_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 11	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_R11_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 11	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_R11_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 11	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_R11_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 11	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_R11_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 11	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_R11_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 11	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_R11_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 11	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HK_R11_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 11	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_R11_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 11	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_R11_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 11	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_R11_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 11	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_R11_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 11	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_R11_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 11	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_R11_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 11	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_R11_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 11	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_LT_R11_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 11	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_R11_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 11	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_R11_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 11	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_R11_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 11	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_R11_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 11	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_R11_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 11	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_R11_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 11	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_R11_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 11	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_R11_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 11	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RU_R11_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 11	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_R11_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 11	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_R11_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 11	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_R11_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 11	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_R11_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 11	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_R11_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 11	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_R11_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 11	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_R11_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 11	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_x0_R12_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 12	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_R12_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 12	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AU_R12_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 12	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_R12_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 12	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_R12_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 12	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_R12_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 12	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_R12_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 12	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_R12_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 12	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_R12_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 12	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_R12_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 12	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_R12_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 12	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_R12_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 12	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_R12_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 12	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_R12_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 12	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_R12_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 12	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_R12_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 12	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_R12_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 12	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_GB_R12_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 12	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_R12_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 12	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HK_R12_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 12	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_R12_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 12	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_R12_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 12	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_R12_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 12	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_R12_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 12	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_R12_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 12	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_R12_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 12	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_R12_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 12	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_R12_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 12	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_R12_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 12	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_R12_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 12	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_R12_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 12	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_R12_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 12	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_R12_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 12	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_R12_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 12	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_PT_R12_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 12	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_R12_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 12	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RU_R12_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 12	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_R12_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 12	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_R12_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 12	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_R12_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 12	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_R12_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 12	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_R12_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 12	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_R12_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 12	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_R12_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 12	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_R13_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 13	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_R13_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 13	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AU_R13_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 13	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_R13_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 13	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_R13_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 13	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_R13_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 13	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_R13_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 13	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_CH_R13_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 13	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_R13_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 13	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_R13_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 13	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_R13_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 13	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_R13_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 13	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_R13_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 13	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_R13_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 13	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_R13_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 13	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_R13_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 13	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_R13_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 13	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_R13_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 13	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_R13_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 13	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HK_R13_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 13	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_R13_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 13	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_R13_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 13	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_R13_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 13	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_R13_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 13	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_IT_R13_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 13	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_R13_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 13	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_R13_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 13	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_R13_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 13	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_R13_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 13	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_R13_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 13	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_R13_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 13	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_R13_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 13	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_R13_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 13	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_R13_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 13	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_R13_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 13	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_R13_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 13	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RU_R13_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 13	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_R13_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 13	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_R13_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 13	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_R13_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 13	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_R13_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 13	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_TR_R13_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 13	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_R13_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 13	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_R13_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 13	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_R14_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 14	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_R14_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 14	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AU_R14_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 14	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_R14_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 14	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_R14_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 14	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_R14_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 14	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_R14_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 14	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_R14_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 14	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_R14_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 14	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_R14_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 14	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_R14_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 14	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_R14_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 14	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_R14_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 14	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_R14_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 14	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_ES_R14_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 14	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_R14_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 14	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_R14_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 14	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_R14_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 14	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_R14_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 14	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HK_R14_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 14	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_R14_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 14	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_R14_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 14	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_R14_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 14	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_R14_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 14	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_R14_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 14	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_R14_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 14	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_R14_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 14	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_R14_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 14	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_R14_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 14	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_R14_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 14	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_R14_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 14	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_NL_R14_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 14	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_R14_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 14	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_R14_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 14	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_R14_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 14	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_R14_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 14	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RU_R14_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 14	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_R14_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 14	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_R14_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 14	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_R14_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 14	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_R14_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 14	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_R14_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 14	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_R14_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 14	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_R14_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 14	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_R15_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 15	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_R15_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 15	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AU_R15_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 15	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_R15_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 15	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_BG_R15_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 15	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_R15_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 15	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_R15_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 15	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_R15_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 15	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_R15_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 15	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_R15_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 15	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_R15_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 15	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_R15_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 15	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_R15_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 15	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_R15_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 15	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_R15_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 15	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_R15_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 15	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_R15_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 15	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_R15_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 15	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_R15_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 15	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HK_R15_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 15	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_R15_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 15	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_HU_R15_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 15	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_R15_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 15	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_R15_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 15	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_R15_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 15	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_R15_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 15	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_R15_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 15	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_R15_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 15	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_R15_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 15	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_R15_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 15	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_R15_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 15	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_R15_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 15	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_R15_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 15	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_R15_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 15	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_R15_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 15	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_R15_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 15	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RU_R15_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 15	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_R15_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 15	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_SG_R15_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 15	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_R15_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 15	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_R15_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 15	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_R15_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 15	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_R15_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 15	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_R15_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 15	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_R16_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 16	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_R16_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 16	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AU_R16_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 16	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_R16_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 16	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_R16_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 16	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_R16_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 16	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_R16_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 16	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_R16_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 16	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_R16_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 16	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_R16_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 16	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_R16_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 16	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_DE_R16_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 16	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_R16_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 16	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_R16_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 16	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_R16_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 16	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_R16_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 16	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_R16_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 16	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_R16_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 16	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_R16_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 16	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HK_R16_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 16	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_R16_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 16	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_R16_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 16	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_R16_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 16	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_R16_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 16	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_R16_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 16	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_R16_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 16	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_R16_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 16	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_R16_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 16	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_LU_R16_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 16	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_R16_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 16	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_R16_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 16	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_R16_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 16	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_R16_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 16	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_R16_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 16	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_R16_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 16	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_R16_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 16	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RU_R16_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 16	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_R16_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 16	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_R16_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 16	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_R16_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 16	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_R16_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 16	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_R16_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 16	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_R16_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 16	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_R16_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 16	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_R17_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 17	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_AT_R17_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 17	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AU_R17_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 17	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_R17_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 17	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_R17_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 17	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_R17_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 17	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_R17_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 17	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_R17_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 17	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_R17_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 17	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_R17_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 17	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_R17_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 17	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_R17_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 17	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_R17_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 17	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_R17_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 17	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_R17_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 17	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_R17_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 17	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_R17_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 17	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_R17_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 17	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_GR_R17_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 17	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HK_R17_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 17	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_R17_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 17	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_R17_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 17	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_R17_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 17	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_R17_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 17	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_R17_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 17	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_R17_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 17	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_R17_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 17	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_R17_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 17	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_R17_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 17	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_R17_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 17	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_R17_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 17	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_R17_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 17	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_R17_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 17	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_R17_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 17	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_R17_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 17	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_RO_R17_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 17	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RU_R17_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 17	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_R17_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 17	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_R17_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 17	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_R17_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 17	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_R17_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 17	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_R17_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 17	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_R17_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 17	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_R17_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 17	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_R18_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 18	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_R18_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 18	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AU_R18_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 18	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_R18_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 18	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_R18_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 18	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_R18_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 18	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_R18_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 18	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_R18_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 18	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_CN_R18_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 18	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_R18_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 18	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_R18_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 18	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_R18_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 18	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_R18_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 18	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_R18_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 18	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_R18_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 18	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_R18_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 18	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_R18_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 18	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_R18_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 18	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_R18_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 18	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HK_R18_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 18	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_R18_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 18	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_R18_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 18	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_R18_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 18	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_R18_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 18	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_R18_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 18	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_JP_R18_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 18	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_R18_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 18	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_R18_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 18	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_R18_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 18	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_R18_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 18	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_R18_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 18	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_R18_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 18	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_R18_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 18	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_R18_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 18	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_R18_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 18	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_R18_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 18	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RU_R18_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 18	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_R18_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 18	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_R18_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 18	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_R18_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 18	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_R18_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 18	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_R18_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 18	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_US_R18_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 18	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_R18_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 18	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_R19_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 19	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_R19_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 19	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AU_R19_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 19	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_R19_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 19	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_R19_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 19	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_R19_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 19	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_R19_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 19	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_R19_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 19	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_R19_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 19	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_R19_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 19	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_R19_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 19	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_R19_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 19	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_R19_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 19	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_R19_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 19	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_R19_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 19	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_FI_R19_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 19	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_R19_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 19	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_R19_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 19	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_R19_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 19	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HK_R19_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 19	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_R19_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 19	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_R19_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 19	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_R19_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 19	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_R19_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 19	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_R19_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 19	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_R19_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 19	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_R19_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 19	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_R19_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 19	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_R19_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 19	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_R19_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 19	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_R19_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 19	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_R19_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 19	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_NO_R19_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 19	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_R19_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 19	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_R19_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 19	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_R19_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 19	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RU_R19_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 19	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_R19_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 19	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_R19_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 19	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_R19_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 19	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_R19_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 19	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_R19_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 19	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_R19_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 19	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_R19_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 19	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_R20_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 20	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_R20_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 20	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AU_R20_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 20	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_R20_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 20	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_R20_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 20	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_BR_R20_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 20	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_R20_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 20	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_R20_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 20	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_R20_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 20	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_R20_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 20	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_R20_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 20	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_R20_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 20	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_R20_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 20	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_R20_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 20	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_R20_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 20	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_R20_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 20	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_R20_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 20	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_R20_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 20	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_R20_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 20	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HK_R20_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 20	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_R20_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 20	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_R20_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 20	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_IE_R20_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 20	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_R20_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 20	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_R20_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 20	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_R20_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 20	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_R20_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 20	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_R20_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 20	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_R20_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 20	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_R20_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 20	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_R20_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 20	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_R20_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 20	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_R20_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 20	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_R20_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 20	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_R20_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 20	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_R20_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 20	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RU_R20_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 20	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_R20_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 20	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_R20_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 20	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_SI_R20_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 20	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_R20_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 20	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_R20_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 20	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_R20_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 20	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_R20_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 20	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_R21_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 21	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_R21_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 21	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AU_R21_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 21	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_R21_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 21	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_R21_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 21	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_R21_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 21	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_R21_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 21	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_R21_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 21	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_R21_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 21	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_R21_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 21	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_R21_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 21	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_R21_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 21	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_DK_R21_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 21	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_R21_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 21	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_R21_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 21	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_R21_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 21	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_R21_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 21	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_R21_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 21	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_R21_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 21	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HK_R21_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 21	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_R21_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 21	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_R21_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 21	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_R21_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 21	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_R21_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 21	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_R21_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 21	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_R21_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 21	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_R21_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 21	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_R21_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 21	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_R21_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 21	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_LV_R21_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 21	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_R21_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 21	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_R21_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 21	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_R21_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 21	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_R21_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 21	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_R21_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 21	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_R21_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 21	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RU_R21_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 21	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_R21_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 21	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_R21_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 21	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_R21_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 21	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_R21_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 21	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_R21_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 21	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_R21_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 21	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_R21_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 21	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_R22_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 22	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_R22_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 22	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_AU_R22_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 22	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_R22_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 22	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_R22_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 22	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_R22_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 22	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_R22_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 22	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_R22_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 22	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_R22_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 22	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_R22_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 22	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_R22_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 22	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_R22_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 22	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_R22_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 22	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_R22_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 22	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_R22_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 22	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_R22_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 22	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_R22_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 22	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_R22_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 22	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_R22_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 22	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_HK_R22_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 22	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_R22_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 22	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_R22_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 22	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_R22_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 22	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_R22_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 22	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_R22_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 22	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_R22_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 22	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_R22_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 22	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_R22_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 22	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_R22_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 22	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_R22_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 22	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_R22_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 22	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_R22_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 22	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_R22_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 22	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_R22_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 22	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_R22_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 22	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_R22_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 22	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_RU_R22_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 22	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_R22_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 22	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_R22_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 22	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_R22_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 22	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_R22_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 22	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_R22_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 22	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_R22_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 22	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_R22_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 22	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_R23_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 23	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_R23_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 23	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AU_R23_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 23	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_R23_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 23	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_R23_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 23	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_R23_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 23	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_R23_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 23	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_R23_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 23	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_R23_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 23	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_CY_R23_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 23	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_R23_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 23	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_R23_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 23	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_R23_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 23	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_R23_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 23	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_R23_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 23	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_R23_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 23	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_R23_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 23	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_R23_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 23	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_R23_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 23	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HK_R23_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 23	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_R23_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 23	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_R23_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 23	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_R23_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 23	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_R23_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 23	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_R23_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 23	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_R23_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 23	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_KR_R23_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 23	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_R23_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 23	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_R23_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 23	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_R23_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 23	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_R23_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 23	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_R23_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 23	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_R23_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 23	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_R23_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 23	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_R23_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 23	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_R23_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 23	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RU_R23_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 23	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_R23_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 23	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_R23_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 23	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_R23_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 23	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_R23_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 23	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_R23_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 23	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_R23_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 23	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_x2_R23_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 23	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_R24_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 24	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_R24_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 24	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AU_R24_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 24	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_R24_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 24	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_R24_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 24	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_R24_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 24	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_R24_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 24	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_R24_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 24	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_R24_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 24	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_R24_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 24	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_R24_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 24	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_R24_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 24	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_R24_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 24	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_R24_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 24	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_R24_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 24	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_R24_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 24	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_FR_R24_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 24	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_R24_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 24	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_R24_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 24	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HK_R24_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 24	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_R24_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 24	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_R24_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 24	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_R24_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 24	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_R24_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 24	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_R24_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 24	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_R24_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 24	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_R24_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 24	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_R24_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 24	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_R24_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 24	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_R24_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 24	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_R24_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 24	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_R24_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 24	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_R24_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 24	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_PL_R24_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 24	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_R24_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 24	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_R24_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 24	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RU_R24_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 24	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_R24_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 24	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_R24_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 24	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_R24_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 24	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_R24_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 24	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_R24_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 24	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_R24_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 24	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_R24_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 24	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_R25_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 25	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_R25_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 25	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AU_R25_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 25	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_R25_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 25	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_R25_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 25	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_R25_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 25	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_CA_R25_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 25	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_R25_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 25	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_R25_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 25	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_R25_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 25	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_R25_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 25	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_R25_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 25	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_R25_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 25	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_R25_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 25	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_R25_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 25	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_R25_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 25	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_R25_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 25	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_R25_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 25	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_R25_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 25	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HK_R25_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 25	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_R25_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 25	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_R25_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 25	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_R25_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 25	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_IL_R25_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 25	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_R25_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 25	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_R25_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 25	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_R25_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 25	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_R25_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 25	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_R25_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 25	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_R25_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 25	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_R25_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 25	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_R25_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 25	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_R25_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 25	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_R25_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 25	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_R25_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 25	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_R25_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 25	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RU_R25_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 25	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_R25_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 25	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_R25_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 25	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_R25_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 25	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_SK_R25_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 25	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_R25_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 25	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_R25_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 25	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_R25_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 25	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_R26_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 26	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_R26_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 26	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AU_R26_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 26	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_R26_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 26	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_R26_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 26	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_R26_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 26	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_R26_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 26	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_R26_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 26	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_R26_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 26	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_R26_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 26	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_R26_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 26	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_R26_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 26	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_R26_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 26	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_EE_R26_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 26	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_R26_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 26	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_R26_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 26	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_R26_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 26	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_R26_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 26	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_R26_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 26	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HK_R26_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 26	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_R26_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 26	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_R26_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 26	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_R26_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 26	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_R26_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 26	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_R26_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 26	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_R26_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 26	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_R26_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 26	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_R26_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 26	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_R26_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 26	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_R26_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 26	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_MT_R26_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 26	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_R26_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 26	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_R26_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 26	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_R26_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 26	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_R26_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 26	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_R26_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 26	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RU_R26_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 26	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_R26_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 26	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_R26_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 26	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_R26_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 26	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_R26_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 26	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_R26_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 26	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_R26_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 26	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_R26_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 26	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_R27_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 27	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_R27_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 27	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AU_R27_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 27	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_BE_R27_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 27	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_R27_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 27	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_R27_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 27	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_R27_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 27	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_R27_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 27	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_R27_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 27	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_R27_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 27	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_R27_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 27	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_R27_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 27	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_R27_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 27	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_R27_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 27	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_R27_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 27	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_R27_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 27	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_R27_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 27	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_R27_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 27	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_R27_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 27	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HK_R27_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 27	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_HR_R27_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 27	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_R27_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 27	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_R27_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 27	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_R27_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 27	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_R27_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 27	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_R27_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 27	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_R27_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 27	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_R27_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 27	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_R27_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 27	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_R27_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 27	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_R27_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 27	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_R27_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 27	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_R27_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 27	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_R27_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 27	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_R27_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 27	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_R27_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 27	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RU_R27_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 27	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_SE_R27_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 27	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_R27_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 27	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_R27_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 27	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_R27_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 27	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_R27_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 27	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_R27_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 27	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_R27_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 27	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_R28_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 28	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_R28_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 28	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AU_R28_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 28	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_R28_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 28	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_R28_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 28	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_R28_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 28	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_R28_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 28	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_R28_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 28	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_R28_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 28	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_R28_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 28	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_CZ_R28_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 28	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_R28_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 28	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_R28_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 28	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_R28_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 28	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_R28_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 28	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_R28_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 28	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_R28_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 28	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_R28_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 28	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_R28_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 28	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HK_R28_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 28	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_R28_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 28	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_R28_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 28	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_R28_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 28	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_R28_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 28	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_R28_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 28	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_R28_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 28	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_R28_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 28	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_LT_R28_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 28	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_R28_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 28	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_R28_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 28	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_R28_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 28	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_R28_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 28	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_R28_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 28	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_R28_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 28	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_R28_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 28	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_R28_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 28	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RU_R28_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 28	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_R28_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 28	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_R28_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 28	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_R28_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 28	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_R28_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 28	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_R28_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 28	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_R28_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 28	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_R28_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 28	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_x0_R29_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 29	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_R29_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 29	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AU_R29_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 29	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_R29_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 29	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_R29_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 29	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_R29_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 29	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_R29_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 29	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_R29_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 29	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_R29_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 29	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_R29_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 29	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_R29_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 29	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_R29_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 29	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_R29_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 29	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_R29_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 29	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_R29_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 29	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_R29_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 29	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_R29_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 29	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_GB_R29_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 29	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_R29_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 29	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HK_R29_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 29	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_R29_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 29	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_R29_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 29	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_R29_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 29	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_R29_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 29	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_R29_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 29	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_R29_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 29	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_R29_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 29	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_R29_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 29	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_R29_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 29	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_R29_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 29	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_R29_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 29	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_R29_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 29	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_R29_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 29	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_R29_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 29	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_PT_R29_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 29	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_R29_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 29	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RU_R29_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 29	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_R29_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 29	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_R29_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 29	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_R29_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 29	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_R29_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 29	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_R29_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 29	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_R29_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 29	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_R29_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 29	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_R30_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 30	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_R30_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 30	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AU_R30_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 30	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_R30_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 30	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_R30_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 30	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_R30_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 30	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_R30_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 30	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_CH_R30_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 30	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_R30_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 30	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_R30_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 30	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_R30_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 30	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_R30_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 30	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_R30_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 30	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_R30_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 30	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_R30_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 30	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_R30_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 30	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_R30_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 30	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_R30_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 30	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_R30_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 30	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HK_R30_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 30	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_R30_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 30	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_R30_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 30	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_R30_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 30	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_R30_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 30	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_IT_R30_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 30	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_R30_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 30	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_R30_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 30	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_R30_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 30	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_R30_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 30	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_R30_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 30	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_R30_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 30	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_R30_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 30	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_R30_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 30	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_R30_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 30	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_R30_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 30	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_R30_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 30	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RU_R30_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 30	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_R30_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 30	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_R30_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 30	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_R30_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 30	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_R30_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 30	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_TR_R30_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 30	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_R30_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 30	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_R30_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 30	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_R31_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 31	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_R31_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 31	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AU_R31_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 31	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_R31_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 31	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_R31_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 31	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_R31_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 31	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_R31_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 31	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_R31_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 31	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_R31_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 31	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_R31_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 31	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_R31_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 31	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_R31_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 31	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_R31_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 31	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_R31_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 31	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_ES_R31_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 31	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_R31_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 31	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_R31_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 31	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_R31_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 31	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_R31_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 31	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HK_R31_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 31	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_R31_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 31	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_R31_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 31	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_R31_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 31	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_R31_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 31	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_R31_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 31	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_R31_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 31	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_R31_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 31	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_R31_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 31	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_R31_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 31	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_R31_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 31	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_R31_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 31	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_NL_R31_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 31	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_R31_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 31	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_R31_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 31	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_R31_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 31	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_R31_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 31	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RU_R31_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 31	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_R31_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 31	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_R31_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 31	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_R31_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 31	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_R31_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 31	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_R31_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 31	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_R31_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 31	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_R31_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 31	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_R32_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 32	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_R32_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 32	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AU_R32_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 32	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_R32_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 32	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_BG_R32_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 32	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_R32_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 32	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_R32_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 32	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_R32_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 32	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_R32_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 32	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_R32_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 32	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_R32_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 32	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_R32_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 32	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_R32_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 32	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_R32_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 32	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_R32_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 32	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_R32_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 32	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_R32_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 32	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_R32_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 32	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_R32_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 32	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HK_R32_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 32	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_R32_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 32	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_HU_R32_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 32	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_R32_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 32	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_R32_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 32	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_R32_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 32	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_R32_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 32	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_R32_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 32	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_R32_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 32	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_R32_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 32	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_R32_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 32	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_R32_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 32	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_R32_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 32	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_R32_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 32	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_R32_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 32	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_R32_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 32	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_R32_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 32	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RU_R32_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 32	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_R32_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 32	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_SG_R32_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 32	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_R32_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 32	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_R32_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 32	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_R32_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 32	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_R32_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 32	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_R32_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 32	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_R33_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 33	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_R33_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 33	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AU_R33_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 33	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_R33_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 33	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_R33_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 33	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_R33_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 33	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_R33_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 33	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_R33_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 33	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_R33_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 33	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_R33_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 33	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_R33_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 33	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_DE_R33_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 33	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_R33_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 33	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_R33_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 33	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_R33_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 33	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_R33_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 33	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_R33_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 33	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_R33_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 33	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_R33_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 33	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HK_R33_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 33	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_R33_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 33	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_R33_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 33	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_R33_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 33	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_R33_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 33	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_R33_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 33	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_R33_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 33	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_R33_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 33	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_R33_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 33	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_LU_R33_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 33	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_R33_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 33	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_R33_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 33	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_R33_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 33	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_R33_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 33	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_R33_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 33	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_R33_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 33	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_R33_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 33	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RU_R33_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 33	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_R33_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 33	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_R33_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 33	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_R33_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 33	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_R33_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 33	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_R33_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 33	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_R33_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 33	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_R33_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 33	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_R34_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 34	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_AT_R34_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 34	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AU_R34_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 34	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_R34_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 34	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_R34_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 34	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_R34_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 34	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_R34_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 34	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_R34_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 34	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_R34_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 34	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_R34_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 34	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_R34_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 34	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_R34_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 34	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_R34_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 34	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_R34_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 34	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_R34_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 34	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_R34_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 34	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_R34_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 34	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_R34_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 34	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_GR_R34_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 34	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HK_R34_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 34	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_R34_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 34	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_R34_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 34	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_R34_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 34	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_R34_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 34	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_R34_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 34	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_R34_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 34	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_R34_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 34	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_R34_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 34	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_R34_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 34	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_R34_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 34	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_R34_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 34	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_R34_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 34	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_R34_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 34	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_R34_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 34	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_R34_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 34	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_RO_R34_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 34	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RU_R34_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 34	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_R34_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 34	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_R34_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 34	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_R34_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 34	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_R34_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 34	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_R34_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 34	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_R34_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 34	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_R34_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 34	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_R35_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 35	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_R35_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 35	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AU_R35_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 35	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_R35_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 35	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_R35_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 35	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_R35_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 35	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_R35_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 35	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_R35_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 35	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_CN_R35_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 35	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_R35_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 35	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_R35_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 35	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_R35_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 35	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_R35_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 35	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_R35_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 35	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_R35_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 35	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_R35_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 35	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_R35_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 35	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_R35_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 35	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_R35_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 35	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HK_R35_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 35	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_R35_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 35	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_R35_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 35	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_R35_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 35	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_R35_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 35	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_R35_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 35	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_JP_R35_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 35	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_R35_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 35	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_R35_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 35	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_R35_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 35	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_R35_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 35	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_R35_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 35	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_R35_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 35	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_R35_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 35	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_R35_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 35	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_R35_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 35	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_R35_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 35	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RU_R35_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 35	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_R35_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 35	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_R35_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 35	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_R35_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 35	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_R35_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 35	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_R35_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 35	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_US_R35_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 35	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_R35_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 35	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_R36_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 36	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_R36_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 36	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AU_R36_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 36	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_R36_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 36	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_R36_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 36	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_R36_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 36	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_R36_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 36	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_R36_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 36	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_R36_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 36	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_R36_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 36	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_R36_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 36	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_R36_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 36	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_R36_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 36	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_R36_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 36	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_R36_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 36	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_FI_R36_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 36	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_R36_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 36	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_R36_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 36	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_R36_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 36	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HK_R36_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 36	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_R36_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 36	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_R36_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 36	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_R36_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 36	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_R36_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 36	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_R36_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 36	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_R36_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 36	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_R36_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 36	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_R36_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 36	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_R36_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 36	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_R36_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 36	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_R36_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 36	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_R36_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 36	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_NO_R36_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 36	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_R36_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 36	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_R36_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 36	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_R36_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 36	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RU_R36_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 36	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_R36_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 36	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_R36_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 36	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_R36_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 36	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_R36_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 36	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_R36_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 36	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_R36_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 36	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_R36_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 36	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_R37_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 37	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_R37_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 37	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AU_R37_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 37	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_R37_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 37	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_R37_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 37	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_BR_R37_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 37	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_R37_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 37	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_R37_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 37	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_R37_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 37	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_R37_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 37	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_R37_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 37	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_R37_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 37	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_R37_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 37	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_R37_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 37	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_R37_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 37	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_R37_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 37	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_R37_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 37	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_R37_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 37	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_R37_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 37	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HK_R37_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 37	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_R37_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 37	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_R37_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 37	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_IE_R37_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 37	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_R37_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 37	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_R37_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 37	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_R37_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 37	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_R37_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 37	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_R37_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 37	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_R37_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 37	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_R37_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 37	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_R37_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 37	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_R37_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 37	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_R37_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 37	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_R37_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 37	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_R37_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 37	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_R37_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 37	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RU_R37_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 37	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_R37_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 37	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_R37_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 37	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_SI_R37_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 37	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_R37_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 37	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_R37_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 37	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_R37_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 37	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_R37_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 37	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_R38_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 38	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_R38_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 38	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AU_R38_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 38	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_R38_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 38	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_R38_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 38	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_R38_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 38	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_R38_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 38	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_R38_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 38	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_R38_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 38	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_R38_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 38	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_R38_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 38	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_R38_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 38	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_DK_R38_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 38	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_R38_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 38	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_R38_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 38	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_R38_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 38	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_R38_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 38	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_R38_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 38	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_R38_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 38	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HK_R38_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 38	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_R38_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 38	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_R38_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 38	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_R38_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 38	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_R38_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 38	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_R38_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 38	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_R38_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 38	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_R38_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 38	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_R38_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 38	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_R38_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 38	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_LV_R38_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 38	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_R38_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 38	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_R38_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 38	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_R38_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 38	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_R38_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 38	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_R38_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 38	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_R38_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 38	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RU_R38_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 38	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_R38_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 38	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_R38_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 38	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_R38_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 38	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_R38_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 38	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_R38_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 38	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_R38_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 38	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_R38_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 38	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_R39_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 39	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_R39_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 39	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_AU_R39_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 39	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_R39_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 39	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_R39_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 39	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_R39_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 39	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_R39_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 39	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_R39_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 39	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_R39_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 39	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_R39_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 39	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_R39_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 39	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_R39_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 39	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_R39_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 39	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_R39_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 39	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_R39_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 39	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_R39_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 39	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_R39_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 39	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_R39_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 39	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_R39_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 39	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_HK_R39_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 39	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_R39_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 39	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_R39_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 39	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_R39_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 39	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_R39_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 39	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_R39_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 39	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_R39_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 39	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_R39_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 39	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_R39_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 39	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_R39_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 39	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_R39_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 39	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_R39_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 39	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_R39_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 39	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_R39_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 39	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_R39_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 39	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_R39_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 39	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_R39_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 39	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_RU_R39_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 39	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_R39_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 39	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_R39_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 39	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_R39_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 39	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_R39_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 39	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_R39_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 39	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_R39_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 39	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_R39_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 39	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_R40_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 40	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_R40_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 40	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AU_R40_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 40	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_R40_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 40	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_R40_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 40	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_R40_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 40	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_R40_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 40	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_R40_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 40	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_R40_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 40	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_CY_R40_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 40	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_R40_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 40	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_R40_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 40	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_R40_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 40	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_R40_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 40	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_R40_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 40	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_R40_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 40	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_R40_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 40	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_R40_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 40	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_R40_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 40	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HK_R40_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 40	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_R40_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 40	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_R40_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 40	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_R40_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 40	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_R40_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 40	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_R40_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 40	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_R40_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 40	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_KR_R40_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 40	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_R40_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 40	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_R40_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 40	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_R40_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 40	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_R40_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 40	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_R40_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 40	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_R40_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 40	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_R40_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 40	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_R40_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 40	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_R40_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 40	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RU_R40_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 40	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_R40_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 40	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_R40_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 40	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_R40_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 40	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_R40_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 40	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_R40_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 40	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_R40_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 40	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_x2_R40_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 40	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_R41_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 41	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_R41_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 41	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AU_R41_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 41	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_R41_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 41	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_R41_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 41	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_R41_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 41	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_R41_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 41	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_R41_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 41	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_R41_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 41	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_R41_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 41	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_R41_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 41	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_R41_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 41	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_R41_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 41	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_R41_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 41	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_R41_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 41	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_R41_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 41	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_FR_R41_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 41	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_R41_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 41	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_R41_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 41	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HK_R41_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 41	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_R41_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 41	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_R41_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 41	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_R41_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 41	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_R41_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 41	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_R41_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 41	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_R41_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 41	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_R41_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 41	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_R41_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 41	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_R41_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 41	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_R41_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 41	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_R41_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 41	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_R41_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 41	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_R41_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 41	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_PL_R41_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 41	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_R41_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 41	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_R41_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 41	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RU_R41_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 41	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_R41_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 41	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_R41_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 41	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_R41_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 41	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_R41_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 41	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_R41_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 41	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_R41_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 41	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_R41_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 41	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_R42_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 42	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_R42_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 42	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AU_R42_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 42	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_R42_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 42	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_R42_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 42	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_R42_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 42	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_CA_R42_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 42	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_R42_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 42	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_R42_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 42	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_R42_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 42	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_R42_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 42	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_R42_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 42	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_R42_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 42	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_R42_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 42	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_R42_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 42	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_R42_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 42	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_R42_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 42	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_R42_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 42	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_R42_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 42	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HK_R42_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 42	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_R42_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 42	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_R42_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 42	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_R42_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 42	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_IL_R42_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 42	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_R42_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 42	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_R42_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 42	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_R42_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 42	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_R42_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 42	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_R42_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 42	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_R42_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 42	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_R42_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 42	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_R42_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 42	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_R42_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 42	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_R42_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 42	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_R42_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 42	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_R42_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 42	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RU_R42_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 42	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_R42_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 42	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_R42_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 42	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_R42_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 42	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_SK_R42_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 42	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_R42_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 42	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_R42_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 42	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_R42_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 42	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_R43_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 43	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_R43_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 43	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AU_R43_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 43	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_R43_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 43	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_R43_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 43	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_R43_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 43	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_R43_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 43	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_R43_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 43	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_R43_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 43	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_R43_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 43	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_R43_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 43	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_R43_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 43	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_R43_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 43	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_EE_R43_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 43	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_R43_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 43	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_R43_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 43	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_R43_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 43	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_R43_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 43	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_R43_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 43	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HK_R43_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 43	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_R43_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 43	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_R43_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 43	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_R43_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 43	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_R43_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 43	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_R43_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 43	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_R43_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 43	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_R43_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 43	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_R43_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 43	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_R43_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 43	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_R43_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 43	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_MT_R43_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 43	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_R43_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 43	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_R43_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 43	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_R43_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 43	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_R43_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 43	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_R43_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 43	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RU_R43_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 43	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_R43_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 43	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_R43_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 43	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_R43_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 43	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_R43_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 43	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_R43_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 43	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_R43_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 43	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_R43_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 43	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_R44_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 44	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_R44_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 44	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AU_R44_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 44	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_BE_R44_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 44	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_R44_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 44	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_R44_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 44	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_R44_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 44	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_R44_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 44	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_R44_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 44	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_R44_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 44	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_R44_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 44	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_R44_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 44	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_R44_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 44	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_R44_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 44	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_R44_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 44	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_R44_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 44	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_R44_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 44	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_R44_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 44	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_R44_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 44	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HK_R44_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 44	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_HR_R44_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 44	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_R44_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 44	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_R44_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 44	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_R44_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 44	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_R44_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 44	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_R44_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 44	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_R44_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 44	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_R44_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 44	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_R44_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 44	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_R44_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 44	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_R44_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 44	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_R44_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 44	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_R44_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 44	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_R44_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 44	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_R44_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 44	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_R44_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 44	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RU_R44_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 44	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_SE_R44_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 44	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_R44_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 44	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_R44_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 44	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_R44_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 44	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_R44_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 44	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_R44_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 44	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_R44_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 44	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_R45_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 45	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_R45_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 45	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AU_R45_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 45	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_R45_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 45	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_R45_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 45	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_R45_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 45	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_R45_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 45	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_R45_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 45	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_R45_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 45	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_R45_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 45	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_CZ_R45_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 45	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_R45_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 45	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_R45_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 45	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_R45_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 45	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_R45_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 45	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_R45_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 45	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_R45_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 45	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_R45_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 45	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_R45_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 45	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HK_R45_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 45	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_R45_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 45	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_R45_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 45	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_R45_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 45	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_R45_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 45	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_R45_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 45	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_R45_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 45	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_R45_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 45	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_LT_R45_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 45	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_R45_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 45	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_R45_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 45	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_R45_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 45	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_R45_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 45	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_R45_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 45	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_R45_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 45	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_R45_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 45	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_R45_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 45	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RU_R45_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 45	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_R45_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 45	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_R45_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 45	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_R45_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 45	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_R45_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 45	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_R45_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 45	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_R45_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 45	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_R45_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 45	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_x0_R46_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 46	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_R46_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 46	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AU_R46_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 46	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_R46_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 46	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_R46_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 46	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_R46_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 46	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_R46_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 46	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_R46_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 46	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_R46_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 46	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_R46_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 46	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_R46_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 46	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_R46_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 46	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_R46_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 46	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_R46_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 46	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_R46_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 46	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_R46_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 46	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_R46_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 46	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_GB_R46_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 46	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_R46_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 46	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HK_R46_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 46	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_R46_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 46	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_R46_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 46	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_R46_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 46	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_R46_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 46	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_R46_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 46	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_R46_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 46	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_R46_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 46	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_R46_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 46	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_R46_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 46	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_R46_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 46	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_R46_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 46	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_R46_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 46	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_R46_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 46	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_R46_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 46	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_PT_R46_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 46	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_R46_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 46	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RU_R46_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 46	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_R46_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 46	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_R46_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 46	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_R46_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 46	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_R46_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 46	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_R46_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 46	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_R46_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 46	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_R46_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 46	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_R47_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 47	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_R47_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 47	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AU_R47_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 47	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_R47_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 47	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_R47_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 47	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_R47_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 47	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_R47_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 47	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_CH_R47_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 47	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_R47_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 47	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_R47_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 47	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_R47_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 47	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_R47_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 47	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_R47_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 47	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_R47_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 47	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_R47_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 47	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_R47_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 47	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_R47_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 47	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_R47_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 47	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_R47_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 47	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HK_R47_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 47	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_R47_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 47	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_R47_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 47	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_R47_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 47	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_R47_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 47	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_IT_R47_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 47	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_R47_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 47	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_R47_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 47	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_R47_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 47	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_R47_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 47	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_R47_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 47	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_R47_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 47	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_R47_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 47	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_R47_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 47	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_R47_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 47	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_R47_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 47	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_R47_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 47	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RU_R47_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 47	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_R47_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 47	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_R47_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 47	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_R47_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 47	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_R47_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 47	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_TR_R47_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 47	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_R47_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 47	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_R47_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 47	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_R48_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 48	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_R48_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 48	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AU_R48_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 48	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_R48_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 48	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_R48_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 48	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_R48_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 48	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_R48_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 48	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_R48_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 48	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_R48_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 48	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_R48_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 48	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_R48_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 48	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_R48_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 48	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_R48_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 48	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_R48_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 48	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_ES_R48_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 48	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_R48_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 48	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_R48_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 48	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_R48_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 48	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_R48_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 48	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HK_R48_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 48	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_R48_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 48	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_R48_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 48	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_R48_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 48	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_R48_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 48	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_R48_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 48	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_R48_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 48	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_R48_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 48	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_R48_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 48	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_R48_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 48	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_R48_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 48	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_R48_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 48	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_NL_R48_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 48	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_R48_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 48	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_R48_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 48	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_R48_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 48	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_R48_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 48	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RU_R48_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 48	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_R48_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 48	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_R48_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 48	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_R48_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 48	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_R48_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 48	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_R48_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 48	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_R48_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 48	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_R48_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 48	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_R49_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 49	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_R49_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 49	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AU_R49_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 49	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_R49_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 49	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_BG_R49_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 49	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_R49_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 49	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_R49_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 49	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_R49_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 49	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_R49_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 49	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_R49_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 49	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_R49_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 49	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_R49_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 49	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_R49_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 49	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_R49_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 49	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_R49_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 49	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_R49_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 49	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_R49_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 49	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_R49_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 49	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_R49_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 49	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HK_R49_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 49	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_R49_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 49	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_HU_R49_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 49	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_R49_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 49	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_R49_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 49	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_R49_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 49	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_R49_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 49	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_R49_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 49	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_R49_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 49	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_R49_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 49	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_R49_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 49	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_R49_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 49	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_R49_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 49	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_R49_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 49	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_R49_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 49	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_R49_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 49	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_R49_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 49	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RU_R49_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 49	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_R49_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 49	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_SG_R49_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 49	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_R49_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 49	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_R49_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 49	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_R49_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 49	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_R49_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 49	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_R49_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 49	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_R50_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 50	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_R50_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 50	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AU_R50_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 50	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_R50_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 50	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_R50_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 50	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_R50_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 50	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_R50_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 50	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_R50_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 50	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_R50_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 50	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_R50_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 50	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_R50_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 50	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_DE_R50_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 50	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_R50_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 50	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_R50_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 50	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_R50_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 50	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_R50_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 50	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_R50_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 50	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_R50_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 50	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_R50_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 50	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HK_R50_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 50	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_R50_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 50	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_R50_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 50	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_R50_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 50	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_R50_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 50	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_R50_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 50	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_R50_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 50	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_R50_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 50	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_R50_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 50	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_LU_R50_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 50	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_R50_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 50	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_R50_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 50	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_R50_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 50	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_R50_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 50	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_R50_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 50	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_R50_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 50	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_R50_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 50	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RU_R50_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 50	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_R50_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 50	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_R50_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 50	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_R50_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 50	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_R50_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 50	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_R50_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 50	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_R50_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 50	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_R50_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 50	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_R51_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 51	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_AT_R51_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 51	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AU_R51_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 51	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_R51_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 51	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_R51_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 51	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_R51_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 51	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_R51_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 51	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_R51_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 51	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_R51_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 51	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_R51_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 51	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_R51_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 51	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_R51_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 51	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_R51_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 51	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_R51_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 51	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_R51_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 51	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_R51_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 51	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_R51_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 51	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_R51_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 51	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_GR_R51_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 51	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HK_R51_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 51	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_R51_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 51	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_R51_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 51	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_R51_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 51	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_R51_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 51	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_R51_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 51	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_R51_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 51	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_R51_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 51	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_R51_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 51	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_R51_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 51	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_R51_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 51	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_R51_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 51	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_R51_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 51	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_R51_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 51	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_R51_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 51	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_R51_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 51	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_RO_R51_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 51	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RU_R51_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 51	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_R51_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 51	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_R51_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 51	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_R51_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 51	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_R51_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 51	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_R51_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 51	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_R51_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 51	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_R51_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 51	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_R52_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 52	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_R52_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 52	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AU_R52_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 52	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_R52_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 52	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_R52_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 52	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_R52_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 52	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_R52_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 52	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_R52_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 52	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_CN_R52_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 52	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_R52_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 52	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_R52_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 52	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_R52_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 52	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_R52_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 52	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_R52_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 52	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_R52_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 52	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_R52_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 52	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_R52_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 52	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_R52_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 52	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_R52_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 52	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HK_R52_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 52	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_R52_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 52	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_R52_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 52	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_R52_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 52	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_R52_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 52	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_R52_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 52	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_JP_R52_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 52	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_R52_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 52	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_R52_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 52	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_R52_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 52	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_R52_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 52	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_R52_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 52	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_R52_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 52	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_R52_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 52	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_R52_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 52	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_R52_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 52	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_R52_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 52	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RU_R52_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 52	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_R52_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 52	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_R52_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 52	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_R52_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 52	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_R52_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 52	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_R52_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 52	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_US_R52_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 52	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_R52_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 52	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_R53_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 53	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_R53_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 53	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AU_R53_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 53	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_R53_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 53	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_R53_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 53	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_R53_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 53	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_R53_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 53	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_R53_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 53	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_R53_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 53	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_R53_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 53	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_R53_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 53	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_R53_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 53	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_R53_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 53	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_R53_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 53	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_R53_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 53	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_FI_R53_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 53	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_R53_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 53	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_R53_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 53	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_R53_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 53	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HK_R53_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 53	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_R53_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 53	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_R53_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 53	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_R53_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 53	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_R53_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 53	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_R53_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 53	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_R53_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 53	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_R53_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 53	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_R53_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 53	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_R53_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 53	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_R53_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 53	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_R53_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 53	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_R53_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 53	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_NO_R53_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 53	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_R53_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 53	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_R53_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 53	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_R53_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 53	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RU_R53_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 53	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_R53_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 53	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_R53_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 53	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_R53_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 53	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_R53_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 53	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_R53_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 53	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_R53_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 53	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_R53_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 53	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_R54_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 54	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_R54_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 54	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AU_R54_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 54	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_R54_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 54	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_R54_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 54	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_BR_R54_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 54	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_R54_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 54	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_R54_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 54	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_R54_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 54	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_R54_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 54	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_R54_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 54	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_R54_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 54	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_R54_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 54	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_R54_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 54	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_R54_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 54	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_R54_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 54	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_R54_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 54	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_R54_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 54	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_R54_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 54	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HK_R54_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 54	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_R54_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 54	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_R54_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 54	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_IE_R54_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 54	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_R54_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 54	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_R54_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 54	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_R54_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 54	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_R54_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 54	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_R54_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 54	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_R54_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 54	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_R54_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 54	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_R54_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 54	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_R54_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 54	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_R54_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 54	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_R54_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 54	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_R54_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 54	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_R54_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 54	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RU_R54_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 54	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_R54_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 54	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_R54_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 54	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_SI_R54_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 54	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_R54_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 54	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_R54_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 54	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_R54_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 54	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_R54_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 54	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_R55_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 55	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_R55_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 55	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AU_R55_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 55	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_R55_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 55	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_R55_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 55	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_R55_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 55	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_R55_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 55	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_R55_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 55	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_R55_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 55	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_R55_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 55	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_R55_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 55	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_R55_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 55	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_DK_R55_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 55	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_R55_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 55	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_R55_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 55	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_R55_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 55	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_R55_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 55	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_R55_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 55	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_R55_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 55	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HK_R55_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 55	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_R55_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 55	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_R55_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 55	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_R55_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 55	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_R55_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 55	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_R55_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 55	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_R55_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 55	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_R55_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 55	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_R55_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 55	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_R55_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 55	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_LV_R55_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 55	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_R55_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 55	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_R55_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 55	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_R55_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 55	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_R55_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 55	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_R55_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 55	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_R55_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 55	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RU_R55_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 55	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_R55_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 55	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_R55_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 55	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_R55_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 55	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_R55_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 55	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_R55_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 55	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_R55_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 55	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_R55_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 55	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_R56_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 56	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_R56_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 56	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_AU_R56_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 56	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_R56_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 56	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_R56_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 56	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_R56_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 56	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_R56_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 56	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_R56_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 56	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_R56_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 56	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_R56_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 56	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_R56_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 56	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_R56_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 56	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_R56_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 56	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_R56_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 56	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_R56_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 56	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_R56_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 56	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_R56_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 56	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_R56_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 56	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_R56_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 56	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_HK_R56_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 56	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_R56_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 56	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_R56_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 56	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_R56_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 56	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_R56_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 56	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_R56_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 56	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_R56_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 56	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_R56_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 56	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_R56_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 56	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_R56_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 56	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_R56_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 56	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_R56_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 56	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_R56_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 56	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_R56_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 56	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_R56_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 56	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_R56_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 56	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_R56_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 56	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_RU_R56_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 56	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_R56_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 56	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_R56_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 56	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_R56_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 56	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_R56_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 56	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_R56_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 56	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_R56_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 56	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_R56_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 56	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_R57_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 57	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_R57_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 57	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AU_R57_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 57	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_R57_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 57	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_R57_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 57	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_R57_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 57	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_R57_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 57	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_R57_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 57	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_R57_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 57	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_CY_R57_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 57	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_R57_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 57	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_R57_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 57	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_R57_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 57	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_R57_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 57	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_R57_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 57	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_R57_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 57	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_R57_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 57	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_R57_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 57	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_R57_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 57	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HK_R57_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 57	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_R57_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 57	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_R57_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 57	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_R57_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 57	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_R57_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 57	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_R57_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 57	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_R57_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 57	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_KR_R57_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 57	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_R57_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 57	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_R57_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 57	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_R57_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 57	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_R57_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 57	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_R57_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 57	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_R57_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 57	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_R57_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 57	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_R57_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 57	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_R57_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 57	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RU_R57_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 57	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_R57_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 57	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_R57_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 57	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_R57_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 57	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_R57_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 57	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_R57_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 57	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_R57_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 57	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_x2_R57_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 57	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_R58_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 58	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_R58_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 58	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AU_R58_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 58	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_R58_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 58	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_R58_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 58	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_R58_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 58	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_R58_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 58	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_R58_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 58	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_R58_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 58	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_R58_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 58	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_R58_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 58	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_R58_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 58	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_R58_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 58	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_R58_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 58	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_R58_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 58	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_R58_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 58	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_FR_R58_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 58	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_R58_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 58	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_R58_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 58	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HK_R58_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 58	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_R58_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 58	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_R58_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 58	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_R58_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 58	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_R58_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 58	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_R58_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 58	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_R58_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 58	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_R58_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 58	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_R58_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 58	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_R58_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 58	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_R58_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 58	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_R58_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 58	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_R58_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 58	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_R58_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 58	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_PL_R58_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 58	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_R58_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 58	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_R58_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 58	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RU_R58_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 58	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_R58_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 58	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_R58_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 58	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_R58_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 58	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_R58_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 58	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_R58_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 58	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_R58_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 58	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_R58_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 58	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_R59_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 59	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_R59_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 59	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AU_R59_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 59	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_R59_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 59	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_R59_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 59	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_R59_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 59	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_CA_R59_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 59	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_R59_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 59	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_R59_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 59	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_R59_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 59	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_R59_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 59	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_R59_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 59	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_R59_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 59	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_R59_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 59	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_R59_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 59	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_R59_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 59	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_R59_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 59	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_R59_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 59	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_R59_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 59	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HK_R59_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 59	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_R59_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 59	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_R59_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 59	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_R59_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 59	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_IL_R59_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 59	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_R59_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 59	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_R59_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 59	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_R59_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 59	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_R59_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 59	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_R59_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 59	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_R59_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 59	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_R59_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 59	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_R59_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 59	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_R59_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 59	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_R59_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 59	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_R59_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 59	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_R59_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 59	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RU_R59_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 59	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_R59_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 59	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_R59_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 59	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_R59_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 59	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_SK_R59_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 59	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_R59_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 59	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_R59_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 59	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_R59_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 59	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_R60_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 60	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_R60_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 60	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AU_R60_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 60	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_R60_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 60	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_R60_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 60	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_R60_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 60	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_R60_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 60	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_R60_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 60	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_R60_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 60	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_R60_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 60	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_R60_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 60	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_R60_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 60	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_R60_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 60	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_EE_R60_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 60	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_R60_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 60	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_R60_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 60	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_R60_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 60	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_R60_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 60	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_R60_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 60	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HK_R60_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 60	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_R60_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 60	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_R60_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 60	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_R60_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 60	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_R60_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 60	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_R60_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 60	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_R60_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 60	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_R60_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 60	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_R60_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 60	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_R60_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 60	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_R60_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 60	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_MT_R60_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 60	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_R60_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 60	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_R60_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 60	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_R60_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 60	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_R60_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 60	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_R60_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 60	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RU_R60_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 60	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_R60_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 60	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_R60_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 60	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_R60_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 60	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_R60_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 60	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_R60_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 60	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_R60_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 60	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_R60_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 60	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_R61_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 61	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_R61_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 61	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AU_R61_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 61	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_BE_R61_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 61	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_R61_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 61	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_R61_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 61	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_R61_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 61	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_R61_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 61	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_R61_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 61	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_R61_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 61	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_R61_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 61	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_R61_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 61	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_R61_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 61	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_R61_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 61	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_R61_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 61	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_R61_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 61	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_R61_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 61	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_R61_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 61	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_R61_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 61	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HK_R61_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 61	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_HR_R61_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 61	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_R61_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 61	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_R61_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 61	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_R61_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 61	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_R61_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 61	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_R61_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 61	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_R61_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 61	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_R61_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 61	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_R61_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 61	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_R61_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 61	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_R61_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 61	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_R61_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 61	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_R61_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 61	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_R61_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 61	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_R61_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 61	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_R61_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 61	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RU_R61_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 61	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_SE_R61_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 61	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_R61_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 61	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_R61_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 61	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_R61_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 61	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_R61_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 61	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_R61_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 61	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_R61_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 61	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_R62_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 62	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_R62_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 62	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AU_R62_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 62	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_R62_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 62	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_R62_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 62	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_R62_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 62	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_R62_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 62	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_R62_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 62	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_R62_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 62	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_R62_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 62	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_CZ_R62_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 62	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_R62_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 62	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_R62_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 62	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_R62_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 62	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_R62_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 62	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_R62_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 62	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_R62_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 62	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_R62_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 62	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_R62_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 62	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HK_R62_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 62	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_R62_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 62	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_R62_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 62	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_R62_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 62	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_R62_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 62	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_R62_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 62	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_R62_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 62	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_R62_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 62	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_LT_R62_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 62	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_R62_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 62	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_R62_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 62	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_R62_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 62	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_R62_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 62	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_R62_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 62	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_R62_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 62	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_R62_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 62	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_R62_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 62	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RU_R62_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 62	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_R62_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 62	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_R62_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 62	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_R62_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 62	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_R62_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 62	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_R62_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 62	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_R62_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 62	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_R62_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 62	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_x0_R63_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 63	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_R63_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 63	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AU_R63_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 63	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_R63_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 63	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_R63_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 63	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_R63_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 63	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_R63_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 63	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_R63_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 63	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_R63_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 63	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_R63_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 63	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_R63_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 63	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_R63_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 63	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_R63_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 63	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_R63_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 63	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_R63_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 63	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_R63_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 63	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_R63_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 63	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_GB_R63_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 63	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_R63_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 63	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HK_R63_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 63	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_R63_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 63	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_R63_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 63	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_R63_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 63	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_R63_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 63	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_R63_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 63	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_R63_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 63	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_R63_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 63	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_R63_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 63	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_R63_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 63	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_R63_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 63	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_R63_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 63	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_R63_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 63	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_R63_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 63	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_R63_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 63	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_PT_R63_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 63	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_R63_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 63	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RU_R63_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 63	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_R63_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 63	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_R63_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 63	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_R63_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 63	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_R63_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 63	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_R63_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 63	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_R63_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 63	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_R63_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 63	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_R64_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 64	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_R64_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 64	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AU_R64_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 64	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_R64_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 64	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_R64_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 64	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_R64_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 64	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_R64_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 64	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_CH_R64_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 64	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_R64_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 64	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_R64_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 64	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_R64_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 64	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_R64_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 64	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_R64_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 64	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_R64_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 64	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_R64_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 64	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_R64_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 64	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_R64_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 64	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_R64_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 64	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_R64_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 64	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HK_R64_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 64	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_R64_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 64	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_R64_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 64	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_R64_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 64	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_R64_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 64	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_IT_R64_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 64	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_R64_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 64	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_R64_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 64	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_R64_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 64	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_R64_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 64	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_R64_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 64	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_R64_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 64	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_R64_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 64	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_R64_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 64	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_R64_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 64	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_R64_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 64	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_R64_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 64	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RU_R64_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 64	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_R64_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 64	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_R64_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 64	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_R64_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 64	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_R64_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 64	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_TR_R64_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 64	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_R64_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 64	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_R64_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 64	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_R65_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 65	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_R65_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 65	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AU_R65_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 65	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_R65_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 65	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_R65_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 65	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_R65_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 65	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_R65_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 65	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_R65_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 65	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_R65_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 65	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_R65_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 65	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_R65_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 65	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_R65_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 65	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_R65_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 65	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_R65_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 65	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_ES_R65_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 65	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_R65_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 65	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_R65_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 65	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_R65_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 65	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_R65_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 65	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HK_R65_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 65	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_R65_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 65	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_R65_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 65	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_R65_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 65	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_R65_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 65	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_R65_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 65	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_R65_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 65	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_R65_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 65	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_R65_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 65	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_R65_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 65	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_R65_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 65	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_R65_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 65	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_NL_R65_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 65	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_R65_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 65	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_R65_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 65	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_R65_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 65	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_R65_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 65	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RU_R65_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 65	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_R65_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 65	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_R65_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 65	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_R65_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 65	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_R65_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 65	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_R65_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 65	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_R65_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 65	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_R65_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 65	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_R66_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 66	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_R66_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 66	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AU_R66_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 66	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_R66_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 66	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_BG_R66_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 66	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_R66_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 66	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_R66_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 66	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_R66_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 66	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_R66_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 66	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_R66_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 66	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_R66_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 66	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_R66_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 66	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_R66_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 66	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_R66_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 66	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_R66_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 66	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_R66_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 66	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_R66_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 66	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_R66_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 66	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_R66_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 66	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HK_R66_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 66	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_R66_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 66	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_HU_R66_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 66	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_R66_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 66	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_R66_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 66	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_R66_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 66	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_R66_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 66	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_R66_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 66	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_R66_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 66	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_R66_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 66	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_R66_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 66	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_R66_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 66	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_R66_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 66	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_R66_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 66	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_R66_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 66	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_R66_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 66	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_R66_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 66	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RU_R66_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 66	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_R66_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 66	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_SG_R66_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 66	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_R66_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 66	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_R66_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 66	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_R66_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 66	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_R66_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 66	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_R66_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 66	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_R67_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 67	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_R67_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 67	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AU_R67_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 67	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_R67_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 67	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_R67_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 67	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_R67_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 67	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_R67_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 67	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_R67_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 67	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_R67_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 67	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_R67_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 67	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_R67_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 67	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_DE_R67_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 67	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_R67_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 67	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_R67_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 67	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_R67_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 67	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_R67_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 67	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_R67_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 67	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_R67_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 67	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_R67_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 67	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HK_R67_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 67	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_R67_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 67	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_R67_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 67	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_R67_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 67	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_R67_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 67	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_R67_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 67	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_R67_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 67	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_R67_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 67	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_R67_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 67	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_LU_R67_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 67	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_R67_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 67	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_R67_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 67	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_R67_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 67	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_R67_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 67	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_R67_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 67	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_R67_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 67	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_R67_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 67	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RU_R67_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 67	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_R67_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 67	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_R67_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 67	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_R67_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 67	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_R67_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 67	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_R67_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 67	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_R67_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 67	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_R67_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 67	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_R68_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 68	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_AT_R68_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 68	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AU_R68_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 68	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_R68_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 68	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_R68_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 68	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_R68_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 68	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_R68_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 68	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_R68_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 68	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_R68_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 68	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_R68_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 68	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_R68_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 68	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_R68_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 68	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_R68_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 68	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_R68_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 68	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_R68_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 68	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_R68_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 68	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_R68_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 68	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_R68_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 68	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_GR_R68_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 68	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HK_R68_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 68	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_R68_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 68	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_R68_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 68	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_R68_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 68	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_R68_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 68	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_R68_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 68	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_R68_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 68	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_R68_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 68	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_R68_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 68	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_R68_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 68	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_R68_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 68	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_R68_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 68	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_R68_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 68	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_R68_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 68	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_R68_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 68	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_R68_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 68	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_RO_R68_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 68	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RU_R68_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 68	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_R68_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 68	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_R68_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 68	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_R68_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 68	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_R68_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 68	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_R68_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 68	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_R68_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 68	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_R68_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 68	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_R69_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 69	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_R69_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 69	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AU_R69_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 69	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_R69_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 69	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_R69_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 69	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_R69_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 69	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_R69_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 69	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_R69_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 69	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_CN_R69_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 69	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_R69_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 69	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_R69_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 69	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_R69_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 69	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_R69_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 69	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_R69_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 69	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_R69_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 69	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_R69_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 69	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_R69_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 69	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_R69_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 69	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_R69_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 69	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HK_R69_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 69	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_R69_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 69	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_R69_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 69	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_R69_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 69	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_R69_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 69	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_R69_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 69	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_JP_R69_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 69	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_R69_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 69	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_R69_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 69	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_R69_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 69	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_R69_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 69	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_R69_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 69	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_R69_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 69	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_R69_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 69	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_R69_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 69	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_R69_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 69	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_R69_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 69	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RU_R69_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 69	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_R69_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 69	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_R69_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 69	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_R69_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 69	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_R69_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 69	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_R69_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 69	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_US_R69_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 69	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_R69_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 69	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_R70_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 70	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_R70_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 70	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AU_R70_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 70	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_R70_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 70	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_R70_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 70	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_R70_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 70	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_R70_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 70	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_R70_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 70	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_R70_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 70	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_R70_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 70	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_R70_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 70	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_R70_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 70	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_R70_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 70	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_R70_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 70	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_R70_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 70	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_FI_R70_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 70	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_R70_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 70	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_R70_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 70	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_R70_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 70	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HK_R70_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 70	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_R70_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 70	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_R70_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 70	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_R70_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 70	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_R70_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 70	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_R70_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 70	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_R70_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 70	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_R70_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 70	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_R70_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 70	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_R70_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 70	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_R70_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 70	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_R70_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 70	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_R70_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 70	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_NO_R70_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 70	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_R70_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 70	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_R70_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 70	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_R70_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 70	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RU_R70_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 70	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_R70_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 70	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_R70_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 70	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_R70_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 70	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_R70_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 70	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_R70_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 70	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_R70_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 70	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_R70_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 70	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_R71_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 71	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_R71_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 71	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AU_R71_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 71	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_R71_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 71	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_R71_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 71	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_BR_R71_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 71	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_R71_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 71	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_R71_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 71	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_R71_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 71	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_R71_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 71	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_R71_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 71	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_R71_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 71	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_R71_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 71	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_R71_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 71	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_R71_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 71	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_R71_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 71	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_R71_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 71	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_R71_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 71	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_R71_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 71	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HK_R71_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 71	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_R71_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 71	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_R71_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 71	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_IE_R71_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 71	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_R71_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 71	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_R71_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 71	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_R71_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 71	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_R71_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 71	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_R71_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 71	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_R71_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 71	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_R71_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 71	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_R71_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 71	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_R71_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 71	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_R71_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 71	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_R71_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 71	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_R71_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 71	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_R71_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 71	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RU_R71_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 71	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_R71_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 71	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_R71_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 71	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_SI_R71_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 71	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_R71_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 71	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_R71_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 71	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_R71_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 71	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_R71_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 71	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_R72_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 72	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_R72_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 72	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AU_R72_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 72	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_R72_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 72	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_R72_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 72	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_R72_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 72	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_R72_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 72	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_R72_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 72	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_R72_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 72	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_R72_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 72	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_R72_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 72	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_R72_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 72	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_DK_R72_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 72	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_R72_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 72	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_R72_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 72	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_R72_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 72	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_R72_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 72	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_R72_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 72	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_R72_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 72	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HK_R72_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 72	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_R72_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 72	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_R72_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 72	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_R72_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 72	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_R72_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 72	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_R72_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 72	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_R72_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 72	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_R72_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 72	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_R72_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 72	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_R72_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 72	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_LV_R72_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 72	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_R72_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 72	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_R72_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 72	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_R72_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 72	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_R72_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 72	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_R72_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 72	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_R72_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 72	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RU_R72_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 72	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_R72_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 72	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_R72_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 72	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_R72_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 72	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_R72_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 72	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_R72_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 72	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_R72_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 72	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_R72_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 72	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_R73_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 73	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_R73_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 73	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_AU_R73_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 73	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_R73_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 73	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_R73_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 73	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_R73_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 73	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_R73_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 73	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_R73_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 73	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_R73_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 73	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_R73_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 73	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_R73_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 73	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_R73_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 73	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_R73_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 73	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_R73_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 73	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_R73_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 73	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_R73_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 73	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_R73_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 73	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_R73_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 73	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_R73_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 73	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_HK_R73_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 73	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_R73_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 73	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_R73_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 73	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_R73_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 73	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_R73_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 73	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_R73_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 73	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_R73_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 73	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_R73_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 73	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_R73_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 73	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_R73_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 73	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_R73_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 73	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_R73_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 73	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_R73_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 73	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_R73_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 73	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_R73_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 73	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_R73_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 73	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_R73_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 73	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_RU_R73_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 73	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_R73_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 73	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_R73_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 73	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_R73_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 73	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_R73_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 73	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_R73_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 73	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_R73_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 73	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_R73_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 73	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_R74_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 74	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_R74_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 74	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AU_R74_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 74	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_R74_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 74	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_R74_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 74	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_R74_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 74	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_R74_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 74	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_R74_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 74	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_R74_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 74	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_CY_R74_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 74	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_R74_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 74	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_R74_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 74	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_R74_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 74	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_R74_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 74	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_R74_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 74	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_R74_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 74	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_R74_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 74	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_R74_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 74	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_R74_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 74	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HK_R74_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 74	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_R74_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 74	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_R74_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 74	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_R74_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 74	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_R74_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 74	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_R74_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 74	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_R74_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 74	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_KR_R74_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 74	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_R74_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 74	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_R74_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 74	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_R74_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 74	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_R74_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 74	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_R74_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 74	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_R74_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 74	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_R74_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 74	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_R74_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 74	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_R74_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 74	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RU_R74_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 74	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_R74_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 74	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_R74_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 74	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_R74_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 74	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_R74_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 74	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_R74_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 74	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_R74_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 74	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_x2_R74_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 74	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_R75_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 75	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_R75_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 75	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AU_R75_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 75	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_R75_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 75	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_R75_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 75	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_R75_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 75	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_R75_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 75	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_R75_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 75	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_R75_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 75	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_R75_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 75	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_R75_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 75	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_R75_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 75	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_R75_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 75	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_R75_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 75	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_R75_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 75	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_R75_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 75	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_FR_R75_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 75	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_R75_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 75	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_R75_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 75	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HK_R75_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 75	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_R75_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 75	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_R75_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 75	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_R75_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 75	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_R75_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 75	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_R75_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 75	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_R75_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 75	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_R75_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 75	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_R75_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 75	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_R75_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 75	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_R75_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 75	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_R75_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 75	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_R75_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 75	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_R75_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 75	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_PL_R75_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 75	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_R75_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 75	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_R75_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 75	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RU_R75_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 75	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_R75_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 75	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_R75_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 75	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_R75_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 75	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_R75_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 75	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_R75_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 75	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_R75_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 75	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_R75_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 75	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_R76_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 76	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_R76_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 76	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AU_R76_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 76	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_R76_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 76	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_R76_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 76	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_R76_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 76	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_CA_R76_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 76	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_R76_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 76	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_R76_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 76	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_R76_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 76	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_R76_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 76	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_R76_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 76	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_R76_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 76	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_R76_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 76	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_R76_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 76	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_R76_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 76	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_R76_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 76	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_R76_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 76	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_R76_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 76	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HK_R76_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 76	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_R76_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 76	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_R76_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 76	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_R76_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 76	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_IL_R76_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 76	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_R76_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 76	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_R76_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 76	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_R76_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 76	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_R76_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 76	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_R76_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 76	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_R76_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 76	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_R76_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 76	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_R76_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 76	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_R76_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 76	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_R76_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 76	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_R76_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 76	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_R76_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 76	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RU_R76_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 76	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_R76_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 76	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_R76_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 76	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_R76_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 76	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_SK_R76_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 76	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_R76_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 76	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_R76_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 76	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_R76_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 76	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_R77_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 77	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_R77_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 77	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AU_R77_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 77	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_R77_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 77	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_R77_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 77	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_R77_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 77	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_R77_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 77	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_R77_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 77	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_R77_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 77	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_R77_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 77	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_R77_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 77	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_R77_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 77	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_R77_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 77	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_EE_R77_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 77	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_R77_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 77	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_R77_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 77	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_R77_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 77	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_R77_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 77	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_R77_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 77	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HK_R77_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 77	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_R77_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 77	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_R77_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 77	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_R77_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 77	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_R77_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 77	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_R77_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 77	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_R77_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 77	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_R77_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 77	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_R77_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 77	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_R77_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 77	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_R77_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 77	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_MT_R77_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 77	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_R77_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 77	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_R77_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 77	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_R77_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 77	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_R77_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 77	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_R77_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 77	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RU_R77_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 77	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_R77_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 77	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_R77_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 77	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_R77_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 77	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_R77_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 77	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_R77_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 77	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_R77_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 77	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_R77_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 77	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_R78_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 78	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_R78_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 78	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AU_R78_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 78	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_BE_R78_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 78	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_R78_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 78	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_R78_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 78	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_R78_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 78	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_R78_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 78	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_R78_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 78	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_R78_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 78	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_R78_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 78	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_R78_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 78	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_R78_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 78	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_R78_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 78	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_R78_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 78	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_R78_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 78	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_R78_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 78	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_R78_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 78	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_R78_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 78	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HK_R78_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 78	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_HR_R78_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 78	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_R78_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 78	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_R78_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 78	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_R78_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 78	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_R78_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 78	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_R78_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 78	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_R78_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 78	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_R78_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 78	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_R78_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 78	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_R78_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 78	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_R78_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 78	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_R78_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 78	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_R78_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 78	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_R78_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 78	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_R78_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 78	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_R78_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 78	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RU_R78_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 78	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_SE_R78_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 78	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_R78_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 78	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_R78_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 78	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_R78_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 78	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_R78_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 78	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_R78_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 78	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_R78_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 78	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_R79_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 79	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_R79_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 79	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AU_R79_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 79	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_R79_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 79	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_R79_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 79	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_R79_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 79	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_R79_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 79	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_R79_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 79	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_R79_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 79	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_R79_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 79	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_CZ_R79_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 79	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_R79_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 79	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_R79_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 79	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_R79_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 79	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_R79_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 79	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_R79_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 79	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_R79_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 79	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_R79_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 79	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_R79_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 79	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HK_R79_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 79	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_R79_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 79	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_R79_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 79	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_R79_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 79	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_R79_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 79	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_R79_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 79	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_R79_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 79	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_R79_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 79	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_LT_R79_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 79	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_R79_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 79	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_R79_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 79	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_R79_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 79	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_R79_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 79	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_R79_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 79	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_R79_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 79	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_R79_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 79	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_R79_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 79	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RU_R79_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 79	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_R79_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 79	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_R79_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 79	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_R79_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 79	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_R79_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 79	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_R79_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 79	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_R79_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 79	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_R79_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 79	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_x0_R80_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 80	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_R80_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 80	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AU_R80_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 80	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_R80_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 80	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_R80_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 80	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_R80_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 80	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_R80_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 80	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_R80_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 80	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_R80_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 80	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_R80_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 80	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_R80_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 80	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_R80_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 80	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_R80_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 80	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_R80_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 80	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_R80_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 80	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_R80_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 80	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_R80_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 80	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_GB_R80_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 80	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_R80_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 80	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HK_R80_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 80	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_R80_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 80	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_R80_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 80	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_R80_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 80	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_R80_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 80	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_R80_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 80	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_R80_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 80	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_R80_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 80	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_R80_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 80	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_R80_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 80	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_R80_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 80	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_R80_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 80	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_R80_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 80	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_R80_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 80	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_R80_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 80	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_PT_R80_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 80	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_R80_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 80	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RU_R80_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 80	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_R80_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 80	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_R80_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 80	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_R80_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 80	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_R80_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 80	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_R80_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 80	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_R80_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 80	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_R80_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 80	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_R81_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 81	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_R81_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 81	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AU_R81_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 81	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_R81_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 81	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_R81_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 81	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_R81_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 81	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_R81_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 81	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_CH_R81_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 81	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_R81_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 81	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_R81_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 81	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_R81_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 81	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_R81_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 81	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_R81_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 81	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_R81_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 81	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_R81_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 81	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_R81_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 81	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_R81_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 81	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_R81_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 81	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_R81_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 81	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HK_R81_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 81	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_R81_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 81	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_R81_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 81	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_R81_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 81	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_R81_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 81	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_IT_R81_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 81	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_R81_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 81	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_R81_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 81	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_R81_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 81	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_R81_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 81	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_R81_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 81	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_R81_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 81	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_R81_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 81	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_R81_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 81	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_R81_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 81	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_R81_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 81	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_R81_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 81	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RU_R81_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 81	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_R81_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 81	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_R81_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 81	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_R81_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 81	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_R81_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 81	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_TR_R81_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 81	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_R81_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 81	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_R81_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 81	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_R82_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 82	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_R82_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 82	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AU_R82_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 82	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_R82_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 82	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_R82_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 82	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_R82_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 82	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_R82_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 82	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_R82_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 82	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_R82_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 82	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_R82_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 82	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_R82_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 82	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_R82_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 82	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_R82_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 82	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_R82_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 82	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_ES_R82_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 82	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_R82_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 82	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_R82_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 82	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_R82_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 82	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_R82_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 82	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HK_R82_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 82	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_R82_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 82	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_R82_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 82	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_R82_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 82	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_R82_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 82	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_R82_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 82	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_R82_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 82	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_R82_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 82	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_R82_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 82	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_R82_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 82	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_R82_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 82	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_R82_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 82	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_NL_R82_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 82	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_R82_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 82	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_R82_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 82	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_R82_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 82	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_R82_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 82	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RU_R82_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 82	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_R82_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 82	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_R82_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 82	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_R82_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 82	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_R82_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 82	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_R82_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 82	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_R82_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 82	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_R82_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 82	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_R83_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 83	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_R83_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 83	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AU_R83_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 83	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_R83_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 83	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_BG_R83_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 83	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_R83_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 83	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_R83_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 83	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_R83_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 83	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_R83_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 83	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_R83_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 83	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_R83_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 83	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_R83_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 83	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_R83_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 83	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_R83_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 83	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_R83_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 83	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_R83_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 83	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_R83_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 83	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_R83_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 83	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_R83_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 83	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HK_R83_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 83	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_R83_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 83	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_HU_R83_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 83	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_R83_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 83	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_R83_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 83	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_R83_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 83	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_R83_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 83	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_R83_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 83	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_R83_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 83	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_R83_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 83	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_R83_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 83	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_R83_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 83	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_R83_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 83	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_R83_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 83	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_R83_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 83	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_R83_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 83	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_R83_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 83	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RU_R83_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 83	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_R83_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 83	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_SG_R83_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 83	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_R83_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 83	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_R83_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 83	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_R83_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 83	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_R83_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 83	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_R83_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 83	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_R84_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 84	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_R84_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 84	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AU_R84_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 84	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_R84_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 84	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_R84_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 84	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_R84_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 84	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_R84_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 84	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_R84_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 84	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_R84_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 84	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_R84_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 84	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_R84_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 84	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_DE_R84_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 84	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_R84_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 84	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_R84_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 84	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_R84_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 84	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_R84_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 84	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_R84_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 84	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_R84_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 84	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_R84_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 84	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HK_R84_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 84	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_R84_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 84	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_R84_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 84	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_R84_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 84	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_R84_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 84	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_R84_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 84	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_R84_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 84	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_R84_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 84	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_R84_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 84	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_LU_R84_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 84	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_R84_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 84	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_R84_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 84	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_R84_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 84	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_R84_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 84	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_R84_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 84	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_R84_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 84	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_R84_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 84	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RU_R84_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 84	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_R84_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 84	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_R84_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 84	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_R84_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 84	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_R84_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 84	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_R84_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 84	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_R84_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 84	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_R84_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 84	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_R85_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 85	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_AT_R85_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 85	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AU_R85_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 85	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_R85_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 85	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_R85_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 85	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_R85_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 85	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_R85_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 85	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_R85_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 85	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_R85_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 85	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_R85_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 85	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_R85_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 85	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_R85_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 85	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_R85_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 85	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_R85_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 85	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_R85_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 85	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_R85_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 85	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_R85_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 85	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_R85_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 85	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_GR_R85_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 85	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HK_R85_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 85	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_R85_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 85	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_R85_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 85	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_R85_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 85	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_R85_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 85	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_R85_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 85	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_R85_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 85	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_R85_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 85	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_R85_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 85	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_R85_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 85	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_R85_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 85	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_R85_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 85	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_R85_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 85	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_R85_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 85	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_R85_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 85	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_R85_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 85	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_RO_R85_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 85	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RU_R85_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 85	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_R85_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 85	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_R85_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 85	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_R85_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 85	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_R85_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 85	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_R85_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 85	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_R85_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 85	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_R85_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 85	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_R86_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 86	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_R86_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 86	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AU_R86_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 86	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_R86_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 86	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_R86_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 86	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_R86_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 86	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_R86_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 86	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_R86_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 86	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_CN_R86_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 86	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_R86_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 86	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_R86_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 86	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_R86_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 86	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_R86_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 86	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_R86_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 86	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_R86_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 86	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_R86_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 86	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_R86_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 86	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_R86_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 86	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_R86_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 86	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HK_R86_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 86	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_R86_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 86	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_R86_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 86	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_R86_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 86	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_R86_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 86	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_R86_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 86	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_JP_R86_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 86	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_R86_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 86	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_R86_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 86	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_R86_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 86	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_R86_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 86	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_R86_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 86	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_R86_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 86	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_R86_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 86	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_R86_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 86	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_R86_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 86	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_R86_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 86	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RU_R86_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 86	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_R86_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 86	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_R86_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 86	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_R86_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 86	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_R86_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 86	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_R86_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 86	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_US_R86_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 86	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_R86_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 86	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_R87_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 87	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_R87_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 87	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AU_R87_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 87	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_R87_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 87	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_R87_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 87	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_R87_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 87	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_R87_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 87	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_R87_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 87	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_R87_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 87	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_R87_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 87	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_R87_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 87	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_R87_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 87	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_R87_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 87	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_R87_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 87	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_R87_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 87	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_FI_R87_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 87	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_R87_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 87	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_R87_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 87	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_R87_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 87	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HK_R87_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 87	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_R87_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 87	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_R87_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 87	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_R87_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 87	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_R87_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 87	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_R87_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 87	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_R87_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 87	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_R87_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 87	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_R87_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 87	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_R87_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 87	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_R87_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 87	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_R87_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 87	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_R87_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 87	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_NO_R87_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 87	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_R87_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 87	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_R87_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 87	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_R87_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 87	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RU_R87_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 87	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_R87_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 87	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_R87_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 87	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_R87_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 87	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_R87_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 87	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_R87_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 87	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_R87_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 87	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_R87_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 87	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_R88_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 88	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_R88_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 88	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AU_R88_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 88	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_R88_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 88	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_R88_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 88	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_BR_R88_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 88	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_R88_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 88	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_R88_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 88	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_R88_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 88	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_R88_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 88	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_R88_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 88	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_R88_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 88	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_R88_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 88	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_R88_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 88	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_R88_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 88	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_R88_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 88	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_R88_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 88	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_R88_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 88	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_R88_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 88	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HK_R88_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 88	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_R88_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 88	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_R88_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 88	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_IE_R88_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 88	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_R88_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 88	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_R88_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 88	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_R88_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 88	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_R88_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 88	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_R88_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 88	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_R88_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 88	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_R88_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 88	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_R88_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 88	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_R88_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 88	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_R88_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 88	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_R88_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 88	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_R88_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 88	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_R88_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 88	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RU_R88_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 88	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_R88_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 88	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_R88_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 88	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_SI_R88_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 88	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_R88_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 88	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_R88_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 88	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_R88_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 88	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_R88_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 88	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_R89_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 89	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_R89_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 89	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AU_R89_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 89	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_R89_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 89	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_R89_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 89	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_R89_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 89	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_R89_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 89	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_R89_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 89	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_R89_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 89	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_R89_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 89	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_R89_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 89	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_R89_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 89	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_DK_R89_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 89	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_R89_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 89	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_R89_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 89	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_R89_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 89	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_R89_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 89	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_R89_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 89	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_R89_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 89	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HK_R89_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 89	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_R89_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 89	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_R89_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 89	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_R89_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 89	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_R89_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 89	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_R89_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 89	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_R89_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 89	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_R89_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 89	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_R89_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 89	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_R89_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 89	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_LV_R89_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 89	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_R89_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 89	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_R89_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 89	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_R89_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 89	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_R89_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 89	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_R89_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 89	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_R89_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 89	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RU_R89_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 89	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_R89_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 89	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_R89_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 89	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_R89_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 89	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_R89_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 89	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_R89_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 89	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_R89_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 89	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_R89_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 89	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_R90_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 90	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_R90_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 90	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_AU_R90_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 90	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_R90_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 90	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_R90_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 90	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_R90_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 90	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_R90_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 90	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_R90_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 90	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_R90_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 90	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_R90_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 90	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_R90_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 90	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_R90_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 90	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_R90_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 90	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_R90_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 90	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_R90_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 90	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_R90_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 90	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_R90_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 90	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_R90_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 90	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_R90_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 90	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_HK_R90_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 90	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_R90_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 90	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_R90_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 90	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_R90_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 90	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_R90_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 90	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_R90_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 90	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_R90_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 90	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_R90_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 90	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_R90_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 90	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_R90_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 90	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_R90_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 90	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_R90_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 90	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_R90_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 90	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_R90_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 90	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_R90_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 90	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_R90_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 90	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_R90_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 90	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_RU_R90_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 90	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_R90_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 90	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_R90_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 90	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_R90_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 90	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_R90_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 90	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_R90_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 90	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_R90_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 90	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_R90_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 90	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_R91_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 91	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_R91_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 91	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AU_R91_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 91	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_R91_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 91	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_R91_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 91	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_R91_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 91	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_R91_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 91	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_R91_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 91	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_R91_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 91	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_CY_R91_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 91	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_R91_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 91	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_R91_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 91	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_R91_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 91	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_R91_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 91	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_R91_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 91	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_R91_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 91	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_R91_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 91	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_R91_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 91	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_R91_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 91	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HK_R91_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 91	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_R91_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 91	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_R91_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 91	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_R91_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 91	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_R91_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 91	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_R91_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 91	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_R91_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 91	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_KR_R91_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 91	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_R91_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 91	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_R91_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 91	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_R91_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 91	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_R91_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 91	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_R91_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 91	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_R91_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 91	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_R91_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 91	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_R91_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 91	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_R91_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 91	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RU_R91_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 91	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_R91_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 91	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_R91_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 91	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_R91_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 91	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_R91_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 91	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_R91_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 91	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_R91_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 91	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_x2_R91_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 91	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_R92_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 92	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_R92_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 92	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AU_R92_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 92	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_R92_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 92	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_R92_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 92	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_R92_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 92	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_R92_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 92	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_R92_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 92	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_R92_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 92	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_R92_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 92	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_R92_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 92	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_R92_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 92	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_R92_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 92	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_R92_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 92	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_R92_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 92	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_R92_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 92	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_FR_R92_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 92	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_R92_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 92	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_R92_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 92	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HK_R92_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 92	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_R92_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 92	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_R92_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 92	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_R92_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 92	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_R92_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 92	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_R92_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 92	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_R92_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 92	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_R92_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 92	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_R92_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 92	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_R92_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 92	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_R92_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 92	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_R92_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 92	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_R92_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 92	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_R92_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 92	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_PL_R92_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 92	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_R92_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 92	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_R92_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 92	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RU_R92_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 92	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_R92_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 92	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_R92_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 92	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_R92_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 92	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_R92_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 92	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_R92_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 92	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_R92_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 92	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_R92_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 92	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_R93_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 93	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_R93_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 93	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AU_R93_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 93	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_R93_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 93	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_R93_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 93	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_R93_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 93	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_CA_R93_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 93	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_R93_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 93	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_R93_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 93	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_R93_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 93	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_R93_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 93	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_R93_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 93	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_R93_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 93	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_R93_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 93	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_R93_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 93	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_R93_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 93	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_R93_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 93	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_R93_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 93	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_R93_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 93	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HK_R93_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 93	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_R93_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 93	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_R93_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 93	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_R93_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 93	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_IL_R93_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 93	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_R93_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 93	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_R93_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 93	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_R93_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 93	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_R93_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 93	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_R93_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 93	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_R93_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 93	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_R93_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 93	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_R93_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 93	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_R93_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 93	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_R93_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 93	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_R93_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 93	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_R93_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 93	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RU_R93_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 93	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_R93_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 93	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_R93_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 93	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_R93_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 93	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_SK_R93_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 93	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_R93_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 93	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_R93_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 93	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_R93_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 93	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_R94_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 94	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_R94_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 94	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AU_R94_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 94	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_R94_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 94	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_R94_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 94	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_R94_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 94	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_R94_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 94	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_R94_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 94	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_R94_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 94	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_R94_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 94	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_R94_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 94	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_R94_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 94	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_R94_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 94	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_EE_R94_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 94	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_R94_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 94	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_R94_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 94	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_R94_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 94	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_R94_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 94	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_R94_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 94	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HK_R94_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 94	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_R94_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 94	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_R94_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 94	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_R94_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 94	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_R94_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 94	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_R94_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 94	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_R94_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 94	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_R94_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 94	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_R94_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 94	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_R94_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 94	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_R94_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 94	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_MT_R94_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 94	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_R94_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 94	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_R94_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 94	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_R94_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 94	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_R94_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 94	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_R94_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 94	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RU_R94_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 94	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_R94_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 94	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_R94_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 94	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_R94_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 94	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_R94_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 94	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_R94_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 94	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_R94_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 94	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_R94_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 94	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_R95_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 95	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_R95_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 95	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AU_R95_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 95	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_BE_R95_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 95	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_R95_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 95	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_R95_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 95	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_R95_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 95	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_R95_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 95	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_R95_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 95	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_R95_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 95	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_R95_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 95	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_R95_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 95	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_R95_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 95	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_R95_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 95	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_R95_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 95	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_R95_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 95	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_R95_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 95	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_R95_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 95	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_R95_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 95	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HK_R95_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 95	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_HR_R95_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 95	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_R95_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 95	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_R95_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 95	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_R95_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 95	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_R95_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 95	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_R95_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 95	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_R95_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 95	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_R95_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 95	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_R95_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 95	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_R95_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 95	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_R95_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 95	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_R95_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 95	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_R95_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 95	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_R95_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 95	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_R95_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 95	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_R95_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 95	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RU_R95_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 95	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_SE_R95_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 95	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_R95_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 95	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_R95_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 95	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_R95_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 95	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_R95_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 95	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_R95_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 95	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_R95_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 95	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_R96_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 96	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_R96_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 96	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AU_R96_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 96	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_R96_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 96	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_R96_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 96	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_R96_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 96	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_R96_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 96	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_R96_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 96	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_R96_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 96	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_R96_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 96	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_CZ_R96_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 96	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_R96_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 96	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_R96_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 96	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_R96_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 96	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_R96_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 96	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_R96_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 96	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_R96_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 96	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_R96_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 96	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_R96_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 96	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HK_R96_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 96	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_R96_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 96	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_R96_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 96	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_R96_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 96	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_R96_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 96	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_R96_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 96	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_R96_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 96	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_R96_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 96	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_LT_R96_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 96	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_R96_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 96	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_R96_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 96	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_R96_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 96	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_R96_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 96	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_R96_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 96	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_R96_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 96	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_R96_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 96	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_R96_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 96	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RU_R96_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 96	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_R96_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 96	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_R96_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 96	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_R96_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 96	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_R96_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 96	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_R96_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 96	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_R96_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 96	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_R96_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 96	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_x0_R97_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 97	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_R97_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 97	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AU_R97_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 97	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_R97_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 97	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_R97_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 97	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_R97_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 97	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_R97_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 97	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_R97_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 97	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_R97_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 97	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_R97_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 97	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_R97_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 97	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_R97_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 97	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_R97_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 97	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_R97_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 97	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_R97_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 97	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_R97_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 97	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_R97_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 97	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_GB_R97_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 97	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_R97_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 97	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HK_R97_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 97	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_R97_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 97	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_R97_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 97	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_R97_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 97	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_R97_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 97	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_R97_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 97	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_R97_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 97	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_R97_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 97	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_R97_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 97	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_R97_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 97	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_R97_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 97	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_R97_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 97	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_R97_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 97	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_R97_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 97	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_R97_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 97	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_PT_R97_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 97	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_R97_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 97	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RU_R97_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 97	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_R97_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 97	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_R97_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 97	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_R97_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 97	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_R97_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 97	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_R97_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 97	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_R97_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 97	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_R97_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 97	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_R98_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 98	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_R98_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 98	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AU_R98_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 98	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_R98_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 98	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_R98_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 98	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_R98_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 98	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_R98_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 98	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_CH_R98_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 98	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_R98_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 98	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_R98_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 98	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_R98_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 98	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_R98_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 98	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_R98_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 98	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_R98_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 98	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_R98_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 98	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_R98_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 98	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_R98_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 98	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_R98_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 98	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_R98_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 98	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HK_R98_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 98	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_R98_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 98	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_R98_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 98	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_R98_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 98	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_R98_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 98	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_IT_R98_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 98	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_R98_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 98	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_R98_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 98	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_R98_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 98	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_R98_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 98	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_R98_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 98	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_R98_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 98	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_R98_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 98	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_R98_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 98	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_R98_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 98	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_R98_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 98	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_R98_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 98	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RU_R98_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 98	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_R98_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 98	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_R98_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 98	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_R98_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 98	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_R98_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 98	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_TR_R98_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 98	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_R98_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 98	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_R98_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 98	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_R99_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 99	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_R99_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 99	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AU_R99_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 99	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_R99_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 99	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_R99_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 99	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_R99_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 99	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_R99_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 99	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_R99_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 99	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_R99_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 99	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_R99_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 99	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_R99_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 99	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_R99_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 99	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_R99_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 99	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_R99_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 99	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_ES_R99_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 99	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_R99_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 99	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_R99_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 99	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_R99_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 99	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_R99_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 99	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HK_R99_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 99	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_R99_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 99	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_R99_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 99	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_R99_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 99	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_R99_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 99	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_R99_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 99	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_R99_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 99	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_R99_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 99	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_R99_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 99	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_R99_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 99	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_R99_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 99	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_R99_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 99	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_NL_R99_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 99	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_R99_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 99	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_R99_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 99	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_R99_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 99	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_R99_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 99	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RU_R99_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 99	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_R99_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 99	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_R99_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 99	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_R99_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 99	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_R99_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 99	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_R99_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 99	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_R99_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 99	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_R99_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 99	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_R01_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 1	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AT_R01_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 1	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AU_R01_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 1	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BE_R01_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 1	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_BG_R01_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 1	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BR_R01_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 1	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CA_R01_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 1	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_R01_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 1	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CN_R01_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 1	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CY_R01_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 1	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CZ_R01_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 1	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DE_R01_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 1	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DK_R01_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 1	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_EE_R01_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 1	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_R01_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 1	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FI_R01_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 1	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FR_R01_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 1	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_R01_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 1	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GR_R01_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 1	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HK_R01_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 1	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HR_R01_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 1	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_HU_R01_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 1	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IE_R01_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 1	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IL_R01_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 1	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_R01_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 1	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_JP_R01_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 1	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_KR_R01_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 1	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LT_R01_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 1	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LU_R01_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 1	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LV_R01_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 1	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_MT_R01_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 1	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_R01_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 1	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NO_R01_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 1	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PL_R01_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 1	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_R01_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 1	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RO_R01_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 1	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RU_R01_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 1	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SE_R01_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 1	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_SG_R01_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 1	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SI_R01_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 1	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SK_R01_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 1	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_R01_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 1	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_US_R01_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 1	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x2_R01_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 1	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_R02_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 2	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AT_R02_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 2	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AU_R02_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 2	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BE_R02_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 2	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BG_R02_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 2	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BR_R02_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 2	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CA_R02_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 2	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_R02_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 2	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CN_R02_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 2	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CY_R02_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 2	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CZ_R02_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 2	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_DE_R02_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 2	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DK_R02_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 2	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_EE_R02_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 2	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_R02_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 2	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FI_R02_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 2	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FR_R02_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 2	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_R02_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 2	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GR_R02_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 2	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HK_R02_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 2	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HR_R02_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 2	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HU_R02_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 2	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IE_R02_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 2	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IL_R02_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 2	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_R02_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 2	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_JP_R02_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 2	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_KR_R02_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 2	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LT_R02_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 2	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_LU_R02_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 2	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LV_R02_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 2	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_MT_R02_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 2	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_R02_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 2	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NO_R02_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 2	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PL_R02_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 2	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_R02_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 2	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RO_R02_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 2	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RU_R02_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 2	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SE_R02_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 2	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SG_R02_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 2	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SI_R02_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 2	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SK_R02_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 2	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_R02_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 2	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_US_R02_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 2	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x2_R02_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 2	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_R03_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 3	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_AT_R03_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 3	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AU_R03_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 3	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BE_R03_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 3	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BG_R03_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 3	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BR_R03_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 3	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CA_R03_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 3	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_R03_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 3	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CN_R03_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 3	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CY_R03_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 3	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CZ_R03_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 3	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DE_R03_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 3	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DK_R03_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 3	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_EE_R03_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 3	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_R03_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 3	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FI_R03_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 3	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FR_R03_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 3	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_R03_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 3	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_GR_R03_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 3	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HK_R03_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 3	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HR_R03_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 3	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HU_R03_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 3	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IE_R03_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 3	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IL_R03_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 3	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_R03_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 3	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_JP_R03_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 3	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_KR_R03_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 3	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LT_R03_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 3	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LU_R03_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 3	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LV_R03_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 3	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_MT_R03_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 3	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_R03_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 3	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NO_R03_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 3	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PL_R03_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 3	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_R03_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 3	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_RO_R03_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 3	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RU_R03_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 3	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SE_R03_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 3	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SG_R03_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 3	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SI_R03_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 3	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SK_R03_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 3	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_R03_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 3	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_US_R03_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 3	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x2_R03_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 3	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_R04_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 4	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AT_R04_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 4	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AU_R04_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 4	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BE_R04_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 4	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BG_R04_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 4	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BR_R04_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 4	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CA_R04_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 4	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_R04_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 4	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_CN_R04_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 4	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CY_R04_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 4	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CZ_R04_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 4	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DE_R04_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 4	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DK_R04_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 4	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_EE_R04_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 4	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_R04_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 4	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FI_R04_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 4	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FR_R04_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 4	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_R04_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 4	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GR_R04_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 4	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HK_R04_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 4	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HR_R04_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 4	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HU_R04_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 4	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IE_R04_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 4	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IL_R04_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 4	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_R04_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 4	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_JP_R04_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 4	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_KR_R04_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 4	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LT_R04_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 4	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LU_R04_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 4	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LV_R04_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 4	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_MT_R04_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 4	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_R04_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 4	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NO_R04_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 4	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PL_R04_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 4	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_R04_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 4	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RO_R04_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 4	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RU_R04_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 4	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SE_R04_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 4	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SG_R04_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 4	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SI_R04_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 4	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SK_R04_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 4	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_R04_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 4	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_US_R04_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 4	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x2_R04_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 4	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_R05_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 5	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AT_R05_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 5	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AU_R05_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 5	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BE_R05_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 5	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BG_R05_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 5	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BR_R05_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 5	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CA_R05_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 5	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_R05_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 5	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CN_R05_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 5	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CY_R05_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 5	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CZ_R05_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 5	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DE_R05_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 5	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DK_R05_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 5	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_EE_R05_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 5	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_R05_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 5	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_FI_R05_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 5	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FR_R05_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 5	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_R05_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 5	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GR_R05_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 5	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HK_R05_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 5	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HR_R05_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 5	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HU_R05_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 5	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IE_R05_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 5	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IL_R05_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 5	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_R05_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 5	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_JP_R05_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 5	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_KR_R05_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 5	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LT_R05_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 5	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LU_R05_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 5	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LV_R05_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 5	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_MT_R05_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 5	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_R05_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 5	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_NO_R05_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 5	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PL_R05_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 5	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_R05_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 5	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RO_R05_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 5	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RU_R05_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 5	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SE_R05_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 5	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SG_R05_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 5	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SI_R05_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 5	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SK_R05_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 5	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_R05_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 5	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_US_R05_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 5	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x2_R05_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 5	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_R06_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 6	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AT_R06_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 6	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AU_R06_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 6	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BE_R06_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 6	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BG_R06_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 6	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_BR_R06_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 6	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CA_R06_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 6	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_R06_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 6	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CN_R06_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 6	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CY_R06_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 6	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CZ_R06_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 6	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DE_R06_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 6	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DK_R06_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 6	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_EE_R06_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 6	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_R06_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 6	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FI_R06_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 6	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FR_R06_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 6	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_R06_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 6	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GR_R06_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 6	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HK_R06_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 6	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HR_R06_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 6	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HU_R06_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 6	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_IE_R06_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 6	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IL_R06_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 6	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_R06_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 6	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_JP_R06_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 6	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_KR_R06_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 6	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LT_R06_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 6	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LU_R06_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 6	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LV_R06_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 6	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_MT_R06_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 6	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_R06_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 6	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NO_R06_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 6	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PL_R06_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 6	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_R06_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 6	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RO_R06_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 6	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RU_R06_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 6	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SE_R06_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 6	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SG_R06_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 6	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_SI_R06_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 6	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SK_R06_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 6	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_R06_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 6	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_US_R06_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 6	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x2_R06_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 6	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_R07_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 7	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AT_R07_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 7	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AU_R07_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 7	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BE_R07_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 7	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BG_R07_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 7	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BR_R07_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 7	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CA_R07_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 7	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_R07_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 7	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CN_R07_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 7	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CY_R07_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 7	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CZ_R07_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 7	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DE_R07_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 7	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_DK_R07_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 7	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_EE_R07_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 7	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_R07_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 7	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FI_R07_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 7	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FR_R07_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 7	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_R07_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 7	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GR_R07_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 7	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HK_R07_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 7	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HR_R07_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 7	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HU_R07_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 7	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IE_R07_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 7	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IL_R07_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 7	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_R07_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 7	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_JP_R07_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 7	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_KR_R07_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 7	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LT_R07_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 7	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LU_R07_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 7	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_LV_R07_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 7	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_MT_R07_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 7	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_R07_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 7	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NO_R07_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 7	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PL_R07_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 7	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_R07_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 7	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RO_R07_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 7	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RU_R07_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 7	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SE_R07_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 7	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SG_R07_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 7	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SI_R07_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 7	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SK_R07_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 7	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_R07_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 7	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_US_R07_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 7	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x2_R07_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 7	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_R08_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 8	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AT_R08_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 8	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_AU_R08_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 8	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BE_R08_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 8	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BG_R08_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 8	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BR_R08_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 8	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CA_R08_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 8	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_R08_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 8	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CN_R08_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 8	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CY_R08_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 8	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CZ_R08_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 8	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DE_R08_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 8	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DK_R08_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 8	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_EE_R08_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 8	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_R08_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 8	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FI_R08_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 8	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FR_R08_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 8	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_R08_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 8	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GR_R08_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 8	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_HK_R08_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 8	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HR_R08_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 8	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HU_R08_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 8	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IE_R08_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 8	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IL_R08_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 8	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_R08_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 8	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_JP_R08_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 8	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_KR_R08_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 8	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LT_R08_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 8	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LU_R08_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 8	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LV_R08_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 8	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_MT_R08_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 8	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_R08_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 8	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NO_R08_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 8	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PL_R08_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 8	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_R08_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 8	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RO_R08_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 8	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_RU_R08_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 8	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SE_R08_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 8	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SG_R08_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 8	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SI_R08_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 8	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SK_R08_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 8	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_R08_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 8	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_US_R08_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 8	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x2_R08_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 8	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_R09_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 9	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AT_R09_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 9	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AU_R09_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 9	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BE_R09_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 9	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BG_R09_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 9	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BR_R09_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 9	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CA_R09_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 9	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_R09_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 9	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CN_R09_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 9	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_CY_R09_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 9	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CZ_R09_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 9	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DE_R09_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 9	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DK_R09_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 9	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_EE_R09_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 9	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_R09_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 9	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FI_R09_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 9	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FR_R09_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 9	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_R09_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 9	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GR_R09_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 9	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HK_R09_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 9	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HR_R09_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 9	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HU_R09_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 9	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IE_R09_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 9	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IL_R09_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 9	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_R09_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 9	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_JP_R09_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 9	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_KR_R09_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 9	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LT_R09_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 9	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LU_R09_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 9	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LV_R09_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 9	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_MT_R09_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 9	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_R09_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 9	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NO_R09_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 9	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PL_R09_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 9	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_R09_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 9	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RO_R09_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 9	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RU_R09_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 9	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SE_R09_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 9	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SG_R09_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 9	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SI_R09_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 9	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SK_R09_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 9	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_R09_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 9	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_US_R09_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 9	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_x2_R09_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 9	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_R10_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 10	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AT_R10_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 10	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AU_R10_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 10	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BE_R10_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 10	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BG_R10_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 10	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BR_R10_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 10	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CA_R10_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 10	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_R10_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 10	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CN_R10_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 10	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CY_R10_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 10	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CZ_R10_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 10	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DE_R10_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 10	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DK_R10_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 10	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_EE_R10_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 10	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_R10_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 10	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FI_R10_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 10	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_FR_R10_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 10	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_R10_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 10	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GR_R10_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 10	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HK_R10_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 10	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HR_R10_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 10	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HU_R10_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 10	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IE_R10_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 10	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IL_R10_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 10	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_R10_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 10	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_JP_R10_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 10	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_KR_R10_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 10	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LT_R10_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 10	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LU_R10_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 10	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LV_R10_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 10	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_MT_R10_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 10	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_R10_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 10	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NO_R10_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 10	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_PL_R10_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 10	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_R10_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 10	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RO_R10_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 10	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RU_R10_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 10	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SE_R10_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 10	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SG_R10_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 10	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SI_R10_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 10	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SK_R10_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 10	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_R10_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 10	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_US_R10_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 10	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x2_R10_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 10	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_R11_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 11	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AT_R11_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 11	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AU_R11_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 11	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BE_R11_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 11	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BG_R11_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 11	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BR_R11_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 11	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_CA_R11_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 11	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_R11_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 11	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CN_R11_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 11	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CY_R11_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 11	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CZ_R11_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 11	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DE_R11_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 11	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DK_R11_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 11	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_EE_R11_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 11	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_R11_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 11	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FI_R11_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 11	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FR_R11_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 11	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_R11_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 11	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GR_R11_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 11	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HK_R11_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 11	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HR_R11_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 11	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HU_R11_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 11	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IE_R11_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 11	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_IL_R11_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 11	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_R11_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 11	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_JP_R11_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 11	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_KR_R11_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 11	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LT_R11_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 11	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LU_R11_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 11	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LV_R11_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 11	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_MT_R11_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 11	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_R11_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 11	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NO_R11_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 11	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PL_R11_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 11	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_R11_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 11	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RO_R11_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 11	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RU_R11_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 11	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SE_R11_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 11	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SG_R11_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 11	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SI_R11_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 11	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_SK_R11_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 11	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_R11_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 11	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_US_R11_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 11	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x2_R11_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 11	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_R12_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 12	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AT_R12_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 12	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AU_R12_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 12	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BE_R12_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 12	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BG_R12_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 12	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BR_R12_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 12	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CA_R12_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 12	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_R12_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 12	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CN_R12_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 12	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CY_R12_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 12	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CZ_R12_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 12	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DE_R12_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 12	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DK_R12_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 12	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_EE_R12_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 12	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_R12_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 12	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FI_R12_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 12	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FR_R12_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 12	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_R12_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 12	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GR_R12_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 12	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HK_R12_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 12	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HR_R12_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 12	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HU_R12_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 12	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IE_R12_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 12	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IL_R12_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 12	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_R12_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 12	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_JP_R12_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 12	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_KR_R12_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 12	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LT_R12_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 12	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LU_R12_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 12	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LV_R12_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 12	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_MT_R12_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 12	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_R12_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 12	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NO_R12_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 12	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PL_R12_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 12	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_R12_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 12	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RO_R12_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 12	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RU_R12_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 12	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SE_R12_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 12	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SG_R12_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 12	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SI_R12_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 12	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SK_R12_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 12	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_R12_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 12	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_US_R12_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 12	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x2_R12_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 12	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_R13_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 13	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AT_R13_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 13	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AU_R13_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 13	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_BE_R13_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 13	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BG_R13_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 13	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BR_R13_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 13	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CA_R13_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 13	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_R13_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 13	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CN_R13_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 13	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CY_R13_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 13	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CZ_R13_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 13	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DE_R13_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 13	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DK_R13_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 13	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_EE_R13_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 13	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_R13_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 13	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FI_R13_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 13	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FR_R13_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 13	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_R13_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 13	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GR_R13_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 13	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HK_R13_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 13	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_HR_R13_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 13	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HU_R13_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 13	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IE_R13_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 13	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IL_R13_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 13	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_R13_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 13	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_JP_R13_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 13	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_KR_R13_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 13	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LT_R13_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 13	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LU_R13_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 13	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LV_R13_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 13	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_MT_R13_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 13	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_R13_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 13	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NO_R13_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 13	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PL_R13_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 13	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_R13_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 13	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RO_R13_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 13	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RU_R13_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 13	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_SE_R13_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 13	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SG_R13_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 13	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SI_R13_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 13	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SK_R13_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 13	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_R13_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 13	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_US_R13_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 13	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x2_R13_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 13	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_R14_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 14	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AT_R14_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 14	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AU_R14_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 14	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BE_R14_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 14	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BG_R14_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 14	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BR_R14_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 14	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CA_R14_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 14	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_R14_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 14	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CN_R14_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 14	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CY_R14_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 14	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_CZ_R14_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 14	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DE_R14_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 14	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DK_R14_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 14	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_EE_R14_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 14	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_R14_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 14	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FI_R14_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 14	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FR_R14_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 14	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_R14_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 14	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GR_R14_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 14	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HK_R14_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 14	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HR_R14_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 14	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HU_R14_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 14	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IE_R14_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 14	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IL_R14_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 14	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_R14_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 14	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_JP_R14_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 14	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_KR_R14_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 14	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_LT_R14_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 14	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LU_R14_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 14	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LV_R14_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 14	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_MT_R14_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 14	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_R14_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 14	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NO_R14_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 14	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PL_R14_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 14	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_R14_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 14	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RO_R14_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 14	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RU_R14_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 14	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SE_R14_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 14	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SG_R14_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 14	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SI_R14_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 14	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SK_R14_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 14	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_R14_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 14	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_US_R14_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 14	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x2_R14_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 14	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_x0_R15_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 15	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AT_R15_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 15	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AU_R15_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 15	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BE_R15_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 15	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BG_R15_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 15	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BR_R15_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 15	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CA_R15_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 15	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_R15_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 15	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CN_R15_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 15	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CY_R15_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 15	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CZ_R15_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 15	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DE_R15_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 15	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DK_R15_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 15	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_EE_R15_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 15	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_R15_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 15	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FI_R15_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 15	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FR_R15_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 15	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_GB_R15_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 15	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GR_R15_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 15	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HK_R15_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 15	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HR_R15_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 15	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HU_R15_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 15	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IE_R15_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 15	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IL_R15_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 15	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_R15_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 15	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_JP_R15_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 15	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_KR_R15_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 15	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LT_R15_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 15	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LU_R15_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 15	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LV_R15_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 15	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_MT_R15_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 15	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_R15_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 15	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NO_R15_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 15	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PL_R15_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 15	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_PT_R15_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 15	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RO_R15_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 15	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RU_R15_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 15	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SE_R15_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 15	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SG_R15_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 15	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SI_R15_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 15	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SK_R15_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 15	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_R15_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 15	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_US_R15_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 15	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x2_R15_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 15	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_R16_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 16	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AT_R16_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 16	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AU_R16_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 16	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BE_R16_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 16	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BG_R16_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 16	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BR_R16_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 16	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CA_R16_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 16	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_CH_R16_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 16	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CN_R16_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 16	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CY_R16_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 16	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CZ_R16_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 16	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DE_R16_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 16	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DK_R16_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 16	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_EE_R16_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 16	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_R16_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 16	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FI_R16_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 16	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FR_R16_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 16	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_R16_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 16	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GR_R16_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 16	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HK_R16_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 16	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HR_R16_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 16	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HU_R16_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 16	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IE_R16_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 16	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IL_R16_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 16	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_IT_R16_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 16	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_JP_R16_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 16	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_KR_R16_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 16	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LT_R16_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 16	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LU_R16_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 16	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LV_R16_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 16	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_MT_R16_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 16	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_R16_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 16	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NO_R16_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 16	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PL_R16_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 16	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_R16_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 16	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RO_R16_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 16	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RU_R16_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 16	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SE_R16_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 16	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SG_R16_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 16	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SI_R16_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 16	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SK_R16_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 16	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_TR_R16_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 16	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_US_R16_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 16	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x2_R16_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 16	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_R17_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 17	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AT_R17_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 17	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AU_R17_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 17	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BE_R17_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 17	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BG_R17_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 17	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BR_R17_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 17	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CA_R17_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 17	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_R17_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 17	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CN_R17_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 17	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CY_R17_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 17	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CZ_R17_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 17	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DE_R17_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 17	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DK_R17_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 17	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_EE_R17_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 17	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_ES_R17_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 17	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FI_R17_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 17	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FR_R17_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 17	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_R17_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 17	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GR_R17_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 17	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HK_R17_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 17	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HR_R17_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 17	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HU_R17_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 17	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IE_R17_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 17	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IL_R17_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 17	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_R17_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 17	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_JP_R17_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 17	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_KR_R17_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 17	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LT_R17_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 17	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LU_R17_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 17	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LV_R17_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 17	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_MT_R17_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 17	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_NL_R17_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 17	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NO_R17_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 17	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PL_R17_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 17	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_R17_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 17	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RO_R17_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 17	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RU_R17_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 17	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SE_R17_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 17	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SG_R17_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 17	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SI_R17_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 17	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SK_R17_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 17	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_R17_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 17	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_US_R17_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 17	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x2_R17_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 17	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_R18_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 18	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AT_R18_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 18	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AU_R18_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 18	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BE_R18_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 18	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_BG_R18_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 18	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BR_R18_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 18	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CA_R18_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 18	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_R18_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 18	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CN_R18_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 18	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CY_R18_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 18	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CZ_R18_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 18	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DE_R18_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 18	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DK_R18_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 18	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_EE_R18_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 18	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_R18_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 18	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FI_R18_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 18	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FR_R18_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 18	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_R18_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 18	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GR_R18_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 18	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HK_R18_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 18	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HR_R18_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 18	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_HU_R18_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 18	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IE_R18_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 18	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IL_R18_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 18	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_R18_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 18	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_JP_R18_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 18	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_KR_R18_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 18	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LT_R18_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 18	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LU_R18_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 18	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LV_R18_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 18	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_MT_R18_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 18	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_R18_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 18	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NO_R18_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 18	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PL_R18_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 18	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_R18_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 18	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RO_R18_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 18	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RU_R18_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 18	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SE_R18_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 18	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_SG_R18_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 18	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SI_R18_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 18	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SK_R18_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 18	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_R18_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 18	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_US_R18_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 18	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x2_R18_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 18	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_R19_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 19	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AT_R19_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 19	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AU_R19_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 19	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BE_R19_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 19	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BG_R19_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 19	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BR_R19_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 19	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CA_R19_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 19	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_R19_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 19	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CN_R19_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 19	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CY_R19_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 19	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CZ_R19_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 19	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_DE_R19_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 19	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DK_R19_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 19	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_EE_R19_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 19	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_R19_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 19	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FI_R19_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 19	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FR_R19_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 19	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_R19_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 19	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GR_R19_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 19	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HK_R19_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 19	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HR_R19_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 19	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HU_R19_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 19	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IE_R19_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 19	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IL_R19_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 19	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_R19_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 19	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_JP_R19_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 19	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_KR_R19_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 19	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LT_R19_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 19	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_LU_R19_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 19	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LV_R19_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 19	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_MT_R19_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 19	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_R19_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 19	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NO_R19_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 19	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PL_R19_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 19	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_R19_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 19	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RO_R19_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 19	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RU_R19_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 19	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SE_R19_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 19	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SG_R19_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 19	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SI_R19_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 19	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SK_R19_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 19	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_R19_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 19	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_US_R19_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 19	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x2_R19_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 19	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_R20_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 20	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_AT_R20_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 20	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AU_R20_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 20	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BE_R20_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 20	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BG_R20_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 20	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BR_R20_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 20	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CA_R20_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 20	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_R20_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 20	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CN_R20_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 20	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CY_R20_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 20	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CZ_R20_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 20	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DE_R20_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 20	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DK_R20_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 20	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_EE_R20_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 20	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_R20_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 20	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FI_R20_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 20	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FR_R20_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 20	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_R20_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 20	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_GR_R20_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 20	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HK_R20_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 20	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HR_R20_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 20	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HU_R20_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 20	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IE_R20_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 20	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IL_R20_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 20	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_R20_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 20	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_JP_R20_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 20	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_KR_R20_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 20	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LT_R20_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 20	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LU_R20_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 20	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LV_R20_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 20	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_MT_R20_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 20	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_R20_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 20	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NO_R20_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 20	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PL_R20_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 20	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_R20_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 20	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_RO_R20_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 20	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RU_R20_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 20	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SE_R20_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 20	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SG_R20_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 20	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SI_R20_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 20	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SK_R20_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 20	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_R20_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 20	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_US_R20_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 20	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x2_R20_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 20	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_R21_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 21	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AT_R21_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 21	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AU_R21_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 21	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BE_R21_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 21	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BG_R21_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 21	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BR_R21_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 21	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CA_R21_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 21	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_R21_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 21	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_CN_R21_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 21	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CY_R21_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 21	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CZ_R21_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 21	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DE_R21_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 21	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DK_R21_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 21	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_EE_R21_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 21	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_R21_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 21	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FI_R21_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 21	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FR_R21_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 21	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_R21_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 21	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GR_R21_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 21	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HK_R21_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 21	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HR_R21_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 21	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HU_R21_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 21	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IE_R21_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 21	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IL_R21_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 21	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_R21_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 21	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_JP_R21_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 21	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_KR_R21_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 21	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LT_R21_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 21	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LU_R21_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 21	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LV_R21_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 21	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_MT_R21_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 21	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_R21_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 21	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NO_R21_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 21	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PL_R21_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 21	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_R21_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 21	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RO_R21_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 21	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RU_R21_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 21	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SE_R21_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 21	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SG_R21_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 21	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SI_R21_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 21	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SK_R21_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 21	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_R21_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 21	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_US_R21_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 21	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x2_R21_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 21	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_R22_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 22	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AT_R22_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 22	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AU_R22_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 22	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BE_R22_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 22	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BG_R22_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 22	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BR_R22_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 22	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CA_R22_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 22	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_R22_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 22	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CN_R22_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 22	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CY_R22_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 22	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CZ_R22_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 22	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DE_R22_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 22	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DK_R22_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 22	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_EE_R22_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 22	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_R22_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 22	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_FI_R22_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 22	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FR_R22_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 22	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_R22_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 22	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GR_R22_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 22	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HK_R22_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 22	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HR_R22_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 22	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HU_R22_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 22	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IE_R22_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 22	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IL_R22_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 22	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_R22_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 22	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_JP_R22_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 22	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_KR_R22_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 22	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LT_R22_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 22	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LU_R22_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 22	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LV_R22_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 22	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_MT_R22_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 22	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_R22_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 22	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_NO_R22_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 22	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PL_R22_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 22	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_R22_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 22	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RO_R22_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 22	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RU_R22_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 22	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SE_R22_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 22	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SG_R22_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 22	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SI_R22_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 22	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SK_R22_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 22	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_R22_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 22	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_US_R22_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 22	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x2_R22_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 22	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_R23_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 23	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AT_R23_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 23	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AU_R23_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 23	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BE_R23_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 23	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BG_R23_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 23	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_BR_R23_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 23	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CA_R23_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 23	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_R23_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 23	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CN_R23_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 23	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CY_R23_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 23	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CZ_R23_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 23	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DE_R23_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 23	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DK_R23_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 23	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_EE_R23_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 23	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_R23_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 23	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FI_R23_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 23	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FR_R23_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 23	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_R23_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 23	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GR_R23_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 23	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HK_R23_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 23	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HR_R23_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 23	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HU_R23_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 23	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_IE_R23_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 23	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IL_R23_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 23	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_R23_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 23	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_JP_R23_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 23	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_KR_R23_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 23	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LT_R23_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 23	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LU_R23_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 23	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LV_R23_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 23	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_MT_R23_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 23	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_R23_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 23	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NO_R23_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 23	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PL_R23_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 23	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_R23_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 23	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RO_R23_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 23	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RU_R23_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 23	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SE_R23_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 23	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SG_R23_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 23	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_SI_R23_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 23	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SK_R23_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 23	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_R23_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 23	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_US_R23_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 23	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x2_R23_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 23	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_R24_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 24	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AT_R24_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 24	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AU_R24_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 24	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BE_R24_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 24	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BG_R24_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 24	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BR_R24_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 24	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CA_R24_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 24	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_R24_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 24	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CN_R24_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 24	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CY_R24_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 24	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CZ_R24_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 24	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DE_R24_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 24	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_DK_R24_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 24	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_EE_R24_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 24	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_R24_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 24	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FI_R24_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 24	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FR_R24_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 24	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_R24_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 24	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GR_R24_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 24	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HK_R24_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 24	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HR_R24_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 24	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HU_R24_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 24	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IE_R24_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 24	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IL_R24_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 24	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_R24_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 24	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_JP_R24_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 24	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_KR_R24_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 24	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LT_R24_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 24	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LU_R24_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 24	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_LV_R24_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 24	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_MT_R24_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 24	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_R24_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 24	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NO_R24_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 24	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PL_R24_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 24	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_R24_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 24	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RO_R24_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 24	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RU_R24_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 24	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SE_R24_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 24	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SG_R24_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 24	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SI_R24_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 24	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SK_R24_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 24	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_R24_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 24	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_US_R24_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 24	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x2_R24_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 24	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_R25_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 25	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AT_R25_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 25	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_AU_R25_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 25	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BE_R25_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 25	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BG_R25_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 25	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BR_R25_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 25	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CA_R25_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 25	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_R25_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 25	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CN_R25_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 25	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CY_R25_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 25	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CZ_R25_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 25	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DE_R25_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 25	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DK_R25_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 25	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_EE_R25_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 25	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_R25_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 25	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FI_R25_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 25	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FR_R25_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 25	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_R25_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 25	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GR_R25_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 25	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_HK_R25_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 25	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HR_R25_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 25	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HU_R25_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 25	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IE_R25_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 25	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IL_R25_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 25	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_R25_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 25	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_JP_R25_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 25	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_KR_R25_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 25	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LT_R25_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 25	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LU_R25_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 25	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LV_R25_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 25	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_MT_R25_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 25	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_R25_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 25	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NO_R25_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 25	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PL_R25_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 25	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_R25_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 25	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RO_R25_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 25	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_RU_R25_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 25	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SE_R25_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 25	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SG_R25_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 25	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SI_R25_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 25	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SK_R25_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 25	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_R25_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 25	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_US_R25_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 25	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x2_R25_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 25	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_R26_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 26	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AT_R26_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 26	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AU_R26_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 26	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BE_R26_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 26	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BG_R26_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 26	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BR_R26_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 26	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CA_R26_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 26	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_R26_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 26	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CN_R26_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 26	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_CY_R26_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 26	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CZ_R26_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 26	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DE_R26_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 26	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DK_R26_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 26	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_EE_R26_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 26	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_R26_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 26	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FI_R26_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 26	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FR_R26_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 26	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_R26_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 26	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GR_R26_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 26	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HK_R26_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 26	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HR_R26_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 26	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HU_R26_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 26	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IE_R26_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 26	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IL_R26_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 26	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_R26_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 26	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_JP_R26_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 26	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_KR_R26_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 26	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LT_R26_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 26	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LU_R26_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 26	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LV_R26_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 26	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_MT_R26_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 26	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_R26_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 26	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NO_R26_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 26	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PL_R26_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 26	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_R26_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 26	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RO_R26_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 26	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RU_R26_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 26	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SE_R26_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 26	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SG_R26_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 26	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SI_R26_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 26	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SK_R26_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 26	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_R26_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 26	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_US_R26_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 26	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_x2_R26_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 26	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_R27_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 27	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AT_R27_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 27	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AU_R27_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 27	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BE_R27_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 27	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BG_R27_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 27	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BR_R27_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 27	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CA_R27_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 27	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_R27_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 27	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CN_R27_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 27	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CY_R27_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 27	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CZ_R27_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 27	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DE_R27_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 27	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DK_R27_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 27	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_EE_R27_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 27	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_R27_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 27	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FI_R27_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 27	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_FR_R27_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 27	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_R27_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 27	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GR_R27_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 27	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HK_R27_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 27	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HR_R27_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 27	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HU_R27_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 27	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IE_R27_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 27	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IL_R27_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 27	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_R27_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 27	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_JP_R27_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 27	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_KR_R27_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 27	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LT_R27_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 27	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LU_R27_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 27	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LV_R27_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 27	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_MT_R27_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 27	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_R27_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 27	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NO_R27_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 27	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_PL_R27_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 27	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_R27_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 27	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RO_R27_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 27	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RU_R27_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 27	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SE_R27_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 27	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SG_R27_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 27	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SI_R27_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 27	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SK_R27_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 27	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_R27_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 27	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_US_R27_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 27	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x2_R27_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 27	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_R28_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 28	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AT_R28_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 28	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AU_R28_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 28	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BE_R28_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 28	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BG_R28_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 28	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BR_R28_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 28	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_CA_R28_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 28	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_R28_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 28	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CN_R28_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 28	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CY_R28_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 28	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CZ_R28_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 28	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DE_R28_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 28	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DK_R28_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 28	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_EE_R28_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 28	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_R28_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 28	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FI_R28_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 28	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FR_R28_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 28	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_R28_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 28	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GR_R28_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 28	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HK_R28_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 28	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HR_R28_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 28	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HU_R28_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 28	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IE_R28_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 28	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_IL_R28_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 28	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_R28_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 28	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_JP_R28_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 28	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_KR_R28_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 28	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LT_R28_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 28	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LU_R28_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 28	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LV_R28_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 28	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_MT_R28_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 28	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_R28_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 28	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NO_R28_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 28	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PL_R28_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 28	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_R28_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 28	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RO_R28_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 28	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RU_R28_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 28	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SE_R28_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 28	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SG_R28_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 28	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SI_R28_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 28	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_SK_R28_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 28	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_R28_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 28	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_US_R28_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 28	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x2_R28_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 28	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_R29_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 29	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AT_R29_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 29	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AU_R29_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 29	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BE_R29_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 29	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BG_R29_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 29	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BR_R29_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 29	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CA_R29_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 29	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_R29_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 29	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CN_R29_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 29	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CY_R29_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 29	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CZ_R29_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 29	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DE_R29_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 29	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DK_R29_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 29	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_EE_R29_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 29	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_R29_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 29	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FI_R29_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 29	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FR_R29_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 29	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_R29_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 29	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GR_R29_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 29	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HK_R29_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 29	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HR_R29_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 29	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HU_R29_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 29	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IE_R29_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 29	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IL_R29_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 29	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_R29_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 29	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_JP_R29_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 29	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_KR_R29_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 29	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LT_R29_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 29	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LU_R29_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 29	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LV_R29_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 29	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_MT_R29_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 29	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_R29_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 29	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NO_R29_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 29	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PL_R29_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 29	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_R29_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 29	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RO_R29_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 29	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RU_R29_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 29	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SE_R29_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 29	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SG_R29_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 29	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SI_R29_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 29	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SK_R29_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 29	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_R29_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 29	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_US_R29_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 29	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x2_R29_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 29	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_R30_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 30	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AT_R30_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 30	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AU_R30_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 30	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_BE_R30_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 30	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BG_R30_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 30	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BR_R30_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 30	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CA_R30_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 30	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_R30_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 30	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CN_R30_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 30	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CY_R30_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 30	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CZ_R30_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 30	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DE_R30_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 30	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DK_R30_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 30	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_EE_R30_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 30	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_R30_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 30	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FI_R30_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 30	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FR_R30_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 30	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_R30_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 30	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GR_R30_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 30	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HK_R30_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 30	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_HR_R30_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 30	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HU_R30_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 30	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IE_R30_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 30	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IL_R30_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 30	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_R30_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 30	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_JP_R30_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 30	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_KR_R30_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 30	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LT_R30_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 30	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LU_R30_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 30	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LV_R30_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 30	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_MT_R30_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 30	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_R30_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 30	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NO_R30_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 30	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PL_R30_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 30	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_R30_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 30	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RO_R30_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 30	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RU_R30_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 30	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_SE_R30_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 30	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SG_R30_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 30	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SI_R30_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 30	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SK_R30_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 30	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_R30_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 30	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_US_R30_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 30	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x2_R30_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 30	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_R31_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 31	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AT_R31_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 31	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AU_R31_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 31	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BE_R31_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 31	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BG_R31_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 31	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BR_R31_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 31	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CA_R31_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 31	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_R31_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 31	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CN_R31_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 31	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CY_R31_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 31	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_CZ_R31_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 31	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DE_R31_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 31	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DK_R31_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 31	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_EE_R31_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 31	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_R31_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 31	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FI_R31_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 31	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FR_R31_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 31	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_R31_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 31	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GR_R31_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 31	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HK_R31_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 31	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HR_R31_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 31	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HU_R31_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 31	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IE_R31_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 31	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IL_R31_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 31	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_R31_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 31	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_JP_R31_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 31	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_KR_R31_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 31	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_LT_R31_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 31	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LU_R31_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 31	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LV_R31_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 31	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_MT_R31_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 31	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_R31_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 31	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NO_R31_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 31	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PL_R31_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 31	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_R31_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 31	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RO_R31_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 31	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RU_R31_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 31	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SE_R31_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 31	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SG_R31_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 31	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SI_R31_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 31	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SK_R31_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 31	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_R31_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 31	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_US_R31_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 31	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x2_R31_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 31	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_x0_R32_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 32	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AT_R32_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 32	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AU_R32_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 32	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BE_R32_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 32	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BG_R32_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 32	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BR_R32_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 32	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CA_R32_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 32	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_R32_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 32	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CN_R32_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 32	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CY_R32_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 32	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CZ_R32_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 32	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DE_R32_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 32	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DK_R32_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 32	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_EE_R32_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 32	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_R32_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 32	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FI_R32_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 32	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FR_R32_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 32	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_GB_R32_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 32	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GR_R32_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 32	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HK_R32_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 32	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HR_R32_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 32	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HU_R32_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 32	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IE_R32_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 32	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IL_R32_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 32	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_R32_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 32	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_JP_R32_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 32	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_KR_R32_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 32	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LT_R32_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 32	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LU_R32_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 32	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LV_R32_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 32	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_MT_R32_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 32	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_R32_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 32	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NO_R32_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 32	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PL_R32_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 32	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_PT_R32_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 32	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RO_R32_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 32	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RU_R32_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 32	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SE_R32_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 32	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SG_R32_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 32	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SI_R32_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 32	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SK_R32_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 32	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_R32_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 32	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_US_R32_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 32	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x2_R32_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 32	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_R33_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 33	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AT_R33_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 33	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AU_R33_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 33	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BE_R33_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 33	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BG_R33_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 33	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BR_R33_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 33	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CA_R33_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 33	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_CH_R33_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 33	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CN_R33_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 33	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CY_R33_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 33	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CZ_R33_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 33	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DE_R33_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 33	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DK_R33_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 33	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_EE_R33_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 33	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_R33_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 33	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FI_R33_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 33	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FR_R33_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 33	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_R33_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 33	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GR_R33_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 33	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HK_R33_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 33	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HR_R33_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 33	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HU_R33_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 33	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IE_R33_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 33	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IL_R33_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 33	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_IT_R33_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 33	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_JP_R33_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 33	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_KR_R33_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 33	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LT_R33_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 33	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LU_R33_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 33	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LV_R33_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 33	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_MT_R33_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 33	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_R33_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 33	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NO_R33_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 33	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PL_R33_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 33	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_R33_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 33	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RO_R33_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 33	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RU_R33_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 33	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SE_R33_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 33	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SG_R33_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 33	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SI_R33_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 33	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SK_R33_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 33	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_TR_R33_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 33	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_US_R33_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 33	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x2_R33_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 33	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_R34_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 34	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AT_R34_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 34	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AU_R34_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 34	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BE_R34_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 34	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BG_R34_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 34	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BR_R34_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 34	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CA_R34_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 34	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_R34_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 34	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CN_R34_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 34	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CY_R34_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 34	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CZ_R34_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 34	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DE_R34_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 34	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DK_R34_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 34	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_EE_R34_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 34	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_ES_R34_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 34	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FI_R34_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 34	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FR_R34_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 34	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_R34_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 34	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GR_R34_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 34	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HK_R34_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 34	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HR_R34_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 34	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HU_R34_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 34	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IE_R34_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 34	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IL_R34_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 34	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_R34_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 34	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_JP_R34_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 34	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_KR_R34_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 34	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LT_R34_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 34	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LU_R34_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 34	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LV_R34_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 34	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_MT_R34_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 34	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_NL_R34_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 34	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NO_R34_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 34	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PL_R34_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 34	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_R34_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 34	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RO_R34_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 34	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RU_R34_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 34	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SE_R34_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 34	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SG_R34_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 34	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SI_R34_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 34	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SK_R34_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 34	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_R34_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 34	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_US_R34_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 34	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x2_R34_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 34	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_R35_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 35	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AT_R35_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 35	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AU_R35_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 35	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BE_R35_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 35	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_BG_R35_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 35	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BR_R35_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 35	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CA_R35_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 35	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_R35_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 35	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CN_R35_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 35	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CY_R35_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 35	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CZ_R35_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 35	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DE_R35_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 35	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DK_R35_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 35	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_EE_R35_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 35	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_R35_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 35	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FI_R35_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 35	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FR_R35_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 35	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_R35_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 35	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GR_R35_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 35	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HK_R35_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 35	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HR_R35_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 35	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_HU_R35_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 35	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IE_R35_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 35	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IL_R35_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 35	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_R35_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 35	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_JP_R35_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 35	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_KR_R35_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 35	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LT_R35_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 35	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LU_R35_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 35	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LV_R35_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 35	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_MT_R35_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 35	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_R35_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 35	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NO_R35_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 35	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PL_R35_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 35	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_R35_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 35	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RO_R35_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 35	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RU_R35_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 35	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SE_R35_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 35	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_SG_R35_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 35	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SI_R35_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 35	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SK_R35_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 35	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_R35_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 35	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_US_R35_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 35	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x2_R35_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 35	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_R36_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 36	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AT_R36_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 36	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AU_R36_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 36	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BE_R36_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 36	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BG_R36_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 36	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BR_R36_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 36	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CA_R36_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 36	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_R36_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 36	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CN_R36_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 36	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CY_R36_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 36	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CZ_R36_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 36	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_DE_R36_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 36	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DK_R36_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 36	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_EE_R36_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 36	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_R36_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 36	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FI_R36_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 36	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FR_R36_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 36	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_R36_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 36	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GR_R36_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 36	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HK_R36_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 36	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HR_R36_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 36	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HU_R36_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 36	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IE_R36_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 36	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IL_R36_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 36	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_R36_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 36	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_JP_R36_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 36	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_KR_R36_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 36	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LT_R36_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 36	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_LU_R36_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 36	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LV_R36_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 36	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_MT_R36_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 36	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_R36_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 36	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NO_R36_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 36	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PL_R36_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 36	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_R36_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 36	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RO_R36_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 36	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RU_R36_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 36	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SE_R36_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 36	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SG_R36_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 36	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SI_R36_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 36	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SK_R36_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 36	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_R36_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 36	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_US_R36_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 36	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x2_R36_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 36	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_R37_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 37	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_AT_R37_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 37	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AU_R37_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 37	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BE_R37_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 37	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BG_R37_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 37	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BR_R37_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 37	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CA_R37_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 37	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_R37_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 37	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CN_R37_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 37	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CY_R37_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 37	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CZ_R37_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 37	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DE_R37_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 37	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DK_R37_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 37	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_EE_R37_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 37	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_R37_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 37	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FI_R37_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 37	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FR_R37_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 37	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_R37_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 37	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_GR_R37_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 37	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HK_R37_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 37	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HR_R37_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 37	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HU_R37_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 37	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IE_R37_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 37	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IL_R37_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 37	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_R37_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 37	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_JP_R37_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 37	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_KR_R37_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 37	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LT_R37_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 37	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LU_R37_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 37	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LV_R37_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 37	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_MT_R37_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 37	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_R37_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 37	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NO_R37_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 37	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PL_R37_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 37	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_R37_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 37	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_RO_R37_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 37	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RU_R37_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 37	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SE_R37_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 37	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SG_R37_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 37	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SI_R37_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 37	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SK_R37_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 37	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_R37_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 37	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_US_R37_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 37	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x2_R37_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 37	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_R38_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 38	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AT_R38_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 38	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AU_R38_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 38	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BE_R38_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 38	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BG_R38_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 38	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BR_R38_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 38	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CA_R38_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 38	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_R38_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 38	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_CN_R38_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 38	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CY_R38_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 38	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CZ_R38_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 38	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DE_R38_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 38	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DK_R38_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 38	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_EE_R38_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 38	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_R38_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 38	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FI_R38_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 38	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FR_R38_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 38	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_R38_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 38	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GR_R38_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 38	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HK_R38_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 38	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HR_R38_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 38	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HU_R38_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 38	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IE_R38_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 38	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IL_R38_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 38	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_R38_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 38	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_JP_R38_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 38	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_KR_R38_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 38	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LT_R38_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 38	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LU_R38_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 38	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LV_R38_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 38	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_MT_R38_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 38	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_R38_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 38	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NO_R38_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 38	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PL_R38_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 38	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_R38_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 38	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RO_R38_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 38	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RU_R38_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 38	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SE_R38_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 38	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SG_R38_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 38	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SI_R38_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 38	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SK_R38_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 38	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_R38_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 38	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_US_R38_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 38	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x2_R38_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 38	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_R39_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 39	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AT_R39_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 39	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AU_R39_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 39	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BE_R39_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 39	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BG_R39_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 39	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BR_R39_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 39	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CA_R39_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 39	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_R39_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 39	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CN_R39_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 39	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CY_R39_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 39	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CZ_R39_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 39	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DE_R39_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 39	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DK_R39_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 39	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_EE_R39_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 39	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_R39_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 39	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_FI_R39_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 39	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FR_R39_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 39	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_R39_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 39	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GR_R39_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 39	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HK_R39_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 39	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HR_R39_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 39	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HU_R39_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 39	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IE_R39_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 39	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IL_R39_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 39	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_R39_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 39	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_JP_R39_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 39	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_KR_R39_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 39	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LT_R39_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 39	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LU_R39_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 39	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LV_R39_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 39	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_MT_R39_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 39	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_R39_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 39	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_NO_R39_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 39	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PL_R39_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 39	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_R39_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 39	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RO_R39_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 39	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RU_R39_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 39	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SE_R39_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 39	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SG_R39_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 39	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SI_R39_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 39	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SK_R39_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 39	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_R39_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 39	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_US_R39_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 39	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x2_R39_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 39	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_R40_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 40	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AT_R40_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 40	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AU_R40_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 40	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BE_R40_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 40	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BG_R40_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 40	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_BR_R40_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 40	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CA_R40_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 40	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_R40_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 40	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CN_R40_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 40	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CY_R40_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 40	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CZ_R40_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 40	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DE_R40_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 40	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DK_R40_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 40	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_EE_R40_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 40	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_R40_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 40	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FI_R40_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 40	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FR_R40_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 40	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_R40_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 40	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GR_R40_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 40	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HK_R40_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 40	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HR_R40_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 40	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HU_R40_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 40	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_IE_R40_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 40	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IL_R40_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 40	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_R40_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 40	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_JP_R40_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 40	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_KR_R40_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 40	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LT_R40_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 40	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LU_R40_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 40	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LV_R40_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 40	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_MT_R40_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 40	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_R40_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 40	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NO_R40_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 40	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PL_R40_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 40	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_R40_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 40	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RO_R40_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 40	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RU_R40_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 40	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SE_R40_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 40	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SG_R40_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 40	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_SI_R40_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 40	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SK_R40_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 40	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_R40_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 40	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_US_R40_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 40	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x2_R40_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 40	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_R41_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 41	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AT_R41_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 41	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AU_R41_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 41	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BE_R41_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 41	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BG_R41_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 41	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BR_R41_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 41	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CA_R41_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 41	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_R41_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 41	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CN_R41_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 41	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CY_R41_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 41	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CZ_R41_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 41	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DE_R41_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 41	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_DK_R41_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 41	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_EE_R41_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 41	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_R41_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 41	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FI_R41_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 41	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FR_R41_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 41	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_R41_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 41	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GR_R41_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 41	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HK_R41_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 41	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HR_R41_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 41	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HU_R41_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 41	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IE_R41_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 41	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IL_R41_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 41	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_R41_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 41	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_JP_R41_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 41	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_KR_R41_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 41	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LT_R41_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 41	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LU_R41_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 41	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_LV_R41_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 41	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_MT_R41_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 41	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_R41_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 41	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NO_R41_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 41	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PL_R41_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 41	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_R41_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 41	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RO_R41_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 41	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RU_R41_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 41	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SE_R41_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 41	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SG_R41_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 41	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SI_R41_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 41	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SK_R41_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 41	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_R41_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 41	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_US_R41_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 41	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x2_R41_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 41	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_R42_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 42	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AT_R42_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 42	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_AU_R42_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 42	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BE_R42_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 42	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BG_R42_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 42	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BR_R42_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 42	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CA_R42_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 42	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_R42_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 42	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CN_R42_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 42	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CY_R42_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 42	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CZ_R42_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 42	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DE_R42_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 42	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DK_R42_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 42	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_EE_R42_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 42	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_R42_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 42	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FI_R42_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 42	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FR_R42_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 42	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_R42_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 42	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GR_R42_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 42	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_HK_R42_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 42	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HR_R42_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 42	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HU_R42_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 42	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IE_R42_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 42	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IL_R42_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 42	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_R42_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 42	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_JP_R42_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 42	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_KR_R42_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 42	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LT_R42_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 42	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LU_R42_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 42	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LV_R42_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 42	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_MT_R42_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 42	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_R42_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 42	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NO_R42_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 42	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PL_R42_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 42	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_R42_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 42	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RO_R42_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 42	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_RU_R42_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 42	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SE_R42_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 42	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SG_R42_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 42	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SI_R42_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 42	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SK_R42_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 42	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_R42_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 42	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_US_R42_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 42	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x2_R42_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 42	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_R43_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 43	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AT_R43_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 43	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AU_R43_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 43	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BE_R43_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 43	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BG_R43_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 43	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BR_R43_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 43	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CA_R43_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 43	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_R43_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 43	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CN_R43_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 43	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_CY_R43_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 43	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CZ_R43_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 43	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DE_R43_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 43	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DK_R43_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 43	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_EE_R43_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 43	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_R43_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 43	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FI_R43_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 43	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FR_R43_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 43	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_R43_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 43	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GR_R43_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 43	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HK_R43_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 43	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HR_R43_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 43	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HU_R43_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 43	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IE_R43_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 43	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IL_R43_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 43	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_R43_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 43	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_JP_R43_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 43	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_KR_R43_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 43	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LT_R43_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 43	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LU_R43_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 43	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LV_R43_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 43	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_MT_R43_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 43	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_R43_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 43	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NO_R43_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 43	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PL_R43_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 43	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_R43_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 43	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RO_R43_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 43	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RU_R43_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 43	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SE_R43_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 43	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SG_R43_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 43	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SI_R43_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 43	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SK_R43_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 43	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_R43_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 43	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_US_R43_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 43	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_x2_R43_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 43	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_R44_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 44	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AT_R44_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 44	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AU_R44_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 44	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BE_R44_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 44	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BG_R44_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 44	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BR_R44_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 44	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CA_R44_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 44	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_R44_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 44	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CN_R44_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 44	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CY_R44_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 44	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CZ_R44_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 44	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DE_R44_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 44	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DK_R44_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 44	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_EE_R44_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 44	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_R44_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 44	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FI_R44_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 44	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_FR_R44_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 44	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_R44_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 44	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GR_R44_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 44	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HK_R44_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 44	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HR_R44_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 44	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HU_R44_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 44	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IE_R44_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 44	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IL_R44_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 44	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_R44_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 44	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_JP_R44_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 44	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_KR_R44_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 44	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LT_R44_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 44	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LU_R44_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 44	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LV_R44_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 44	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_MT_R44_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 44	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_R44_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 44	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NO_R44_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 44	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_PL_R44_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 44	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_R44_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 44	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RO_R44_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 44	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RU_R44_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 44	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SE_R44_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 44	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SG_R44_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 44	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SI_R44_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 44	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SK_R44_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 44	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_R44_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 44	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_US_R44_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 44	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x2_R44_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 44	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_R45_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 45	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AT_R45_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 45	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AU_R45_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 45	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BE_R45_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 45	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BG_R45_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 45	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BR_R45_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 45	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_CA_R45_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 45	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_R45_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 45	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CN_R45_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 45	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CY_R45_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 45	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CZ_R45_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 45	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DE_R45_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 45	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DK_R45_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 45	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_EE_R45_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 45	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_R45_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 45	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FI_R45_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 45	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FR_R45_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 45	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_R45_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 45	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GR_R45_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 45	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HK_R45_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 45	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HR_R45_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 45	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HU_R45_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 45	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IE_R45_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 45	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_IL_R45_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 45	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_R45_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 45	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_JP_R45_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 45	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_KR_R45_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 45	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LT_R45_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 45	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LU_R45_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 45	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LV_R45_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 45	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_MT_R45_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 45	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_R45_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 45	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NO_R45_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 45	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PL_R45_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 45	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_R45_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 45	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RO_R45_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 45	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RU_R45_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 45	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SE_R45_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 45	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SG_R45_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 45	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SI_R45_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 45	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_SK_R45_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 45	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_R45_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 45	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_US_R45_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 45	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x2_R45_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 45	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_R46_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 46	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AT_R46_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 46	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AU_R46_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 46	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BE_R46_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 46	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BG_R46_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 46	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BR_R46_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 46	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CA_R46_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 46	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_R46_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 46	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CN_R46_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 46	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CY_R46_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 46	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CZ_R46_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 46	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DE_R46_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 46	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DK_R46_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 46	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_EE_R46_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 46	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_R46_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 46	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FI_R46_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 46	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FR_R46_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 46	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_R46_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 46	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GR_R46_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 46	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HK_R46_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 46	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HR_R46_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 46	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HU_R46_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 46	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IE_R46_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 46	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IL_R46_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 46	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_R46_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 46	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_JP_R46_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 46	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_KR_R46_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 46	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LT_R46_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 46	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LU_R46_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 46	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LV_R46_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 46	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_MT_R46_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 46	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_R46_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 46	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NO_R46_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 46	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PL_R46_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 46	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_R46_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 46	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RO_R46_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 46	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RU_R46_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 46	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SE_R46_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 46	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SG_R46_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 46	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SI_R46_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 46	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SK_R46_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 46	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_R46_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 46	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_US_R46_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 46	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x2_R46_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 46	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_R47_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 47	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AT_R47_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 47	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AU_R47_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 47	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_BE_R47_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 47	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BG_R47_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 47	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BR_R47_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 47	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CA_R47_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 47	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_R47_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 47	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CN_R47_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 47	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CY_R47_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 47	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CZ_R47_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 47	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DE_R47_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 47	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DK_R47_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 47	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_EE_R47_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 47	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_R47_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 47	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FI_R47_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 47	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FR_R47_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 47	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_R47_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 47	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GR_R47_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 47	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HK_R47_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 47	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_HR_R47_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 47	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HU_R47_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 47	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IE_R47_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 47	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IL_R47_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 47	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_R47_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 47	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_JP_R47_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 47	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_KR_R47_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 47	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LT_R47_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 47	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LU_R47_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 47	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LV_R47_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 47	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_MT_R47_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 47	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_R47_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 47	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NO_R47_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 47	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PL_R47_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 47	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_R47_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 47	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RO_R47_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 47	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RU_R47_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 47	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_SE_R47_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 47	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SG_R47_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 47	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SI_R47_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 47	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SK_R47_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 47	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_R47_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 47	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_US_R47_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 47	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x2_R47_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 47	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_R48_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 48	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AT_R48_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 48	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AU_R48_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 48	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BE_R48_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 48	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BG_R48_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 48	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BR_R48_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 48	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CA_R48_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 48	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_R48_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 48	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CN_R48_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 48	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CY_R48_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 48	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_CZ_R48_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 48	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DE_R48_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 48	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DK_R48_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 48	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_EE_R48_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 48	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_R48_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 48	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FI_R48_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 48	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FR_R48_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 48	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_R48_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 48	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GR_R48_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 48	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HK_R48_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 48	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HR_R48_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 48	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HU_R48_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 48	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IE_R48_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 48	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IL_R48_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 48	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_R48_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 48	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_JP_R48_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 48	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_KR_R48_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 48	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_LT_R48_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 48	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LU_R48_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 48	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LV_R48_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 48	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_MT_R48_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 48	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_R48_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 48	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NO_R48_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 48	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PL_R48_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 48	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_R48_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 48	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RO_R48_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 48	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RU_R48_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 48	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SE_R48_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 48	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SG_R48_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 48	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SI_R48_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 48	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SK_R48_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 48	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_R48_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 48	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_US_R48_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 48	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x2_R48_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 48	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_x0_R49_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 49	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AT_R49_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 49	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AU_R49_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 49	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BE_R49_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 49	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BG_R49_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 49	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BR_R49_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 49	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CA_R49_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 49	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_R49_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 49	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CN_R49_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 49	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CY_R49_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 49	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CZ_R49_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 49	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DE_R49_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 49	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DK_R49_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 49	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_EE_R49_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 49	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_R49_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 49	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FI_R49_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 49	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FR_R49_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 49	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_GB_R49_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 49	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GR_R49_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 49	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HK_R49_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 49	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HR_R49_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 49	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HU_R49_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 49	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IE_R49_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 49	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IL_R49_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 49	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_R49_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 49	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_JP_R49_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 49	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_KR_R49_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 49	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LT_R49_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 49	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LU_R49_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 49	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LV_R49_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 49	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_MT_R49_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 49	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_R49_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 49	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NO_R49_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 49	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PL_R49_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 49	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_PT_R49_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 49	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RO_R49_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 49	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RU_R49_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 49	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SE_R49_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 49	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SG_R49_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 49	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SI_R49_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 49	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SK_R49_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 49	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_R49_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 49	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_US_R49_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 49	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x2_R49_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 49	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_R50_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 50	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AT_R50_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 50	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AU_R50_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 50	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BE_R50_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 50	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BG_R50_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 50	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BR_R50_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 50	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CA_R50_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 50	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_CH_R50_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 50	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CN_R50_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 50	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CY_R50_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 50	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CZ_R50_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 50	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DE_R50_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 50	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DK_R50_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 50	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_EE_R50_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 50	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_R50_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 50	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FI_R50_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 50	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FR_R50_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 50	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_R50_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 50	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GR_R50_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 50	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HK_R50_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 50	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HR_R50_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 50	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HU_R50_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 50	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IE_R50_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 50	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IL_R50_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 50	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_IT_R50_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 50	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_JP_R50_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 50	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_KR_R50_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 50	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LT_R50_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 50	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LU_R50_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 50	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LV_R50_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 50	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_MT_R50_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 50	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_R50_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 50	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NO_R50_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 50	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PL_R50_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 50	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_R50_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 50	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RO_R50_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 50	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RU_R50_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 50	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SE_R50_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 50	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SG_R50_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 50	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SI_R50_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 50	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SK_R50_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 50	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_TR_R50_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 50	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_US_R50_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 50	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x2_R50_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 50	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_R51_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 51	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AT_R51_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 51	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AU_R51_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 51	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BE_R51_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 51	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BG_R51_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 51	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BR_R51_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 51	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CA_R51_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 51	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_R51_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 51	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CN_R51_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 51	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CY_R51_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 51	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CZ_R51_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 51	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DE_R51_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 51	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DK_R51_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 51	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_EE_R51_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 51	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_ES_R51_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 51	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FI_R51_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 51	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FR_R51_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 51	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_R51_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 51	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GR_R51_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 51	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HK_R51_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 51	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HR_R51_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 51	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HU_R51_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 51	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IE_R51_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 51	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IL_R51_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 51	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_R51_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 51	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_JP_R51_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 51	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_KR_R51_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 51	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LT_R51_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 51	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LU_R51_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 51	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LV_R51_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 51	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_MT_R51_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 51	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_NL_R51_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 51	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NO_R51_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 51	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PL_R51_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 51	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_R51_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 51	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RO_R51_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 51	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RU_R51_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 51	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SE_R51_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 51	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SG_R51_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 51	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SI_R51_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 51	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SK_R51_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 51	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_R51_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 51	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_US_R51_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 51	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x2_R51_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 51	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_R52_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 52	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AT_R52_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 52	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AU_R52_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 52	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BE_R52_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 52	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_BG_R52_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 52	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BR_R52_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 52	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CA_R52_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 52	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_R52_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 52	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CN_R52_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 52	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CY_R52_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 52	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CZ_R52_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 52	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DE_R52_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 52	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DK_R52_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 52	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_EE_R52_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 52	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_R52_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 52	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FI_R52_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 52	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FR_R52_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 52	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_R52_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 52	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GR_R52_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 52	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HK_R52_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 52	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HR_R52_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 52	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_HU_R52_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 52	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IE_R52_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 52	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IL_R52_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 52	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_R52_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 52	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_JP_R52_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 52	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_KR_R52_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 52	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LT_R52_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 52	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LU_R52_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 52	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LV_R52_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 52	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_MT_R52_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 52	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_R52_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 52	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NO_R52_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 52	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PL_R52_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 52	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_R52_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 52	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RO_R52_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 52	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RU_R52_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 52	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SE_R52_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 52	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_SG_R52_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 52	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SI_R52_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 52	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SK_R52_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 52	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_R52_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 52	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_US_R52_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 52	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x2_R52_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 52	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_R53_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 53	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AT_R53_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 53	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AU_R53_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 53	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BE_R53_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 53	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BG_R53_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 53	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BR_R53_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 53	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CA_R53_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 53	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_R53_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 53	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CN_R53_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 53	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CY_R53_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 53	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CZ_R53_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 53	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_DE_R53_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 53	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DK_R53_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 53	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_EE_R53_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 53	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_R53_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 53	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FI_R53_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 53	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FR_R53_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 53	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_R53_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 53	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GR_R53_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 53	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HK_R53_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 53	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HR_R53_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 53	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HU_R53_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 53	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IE_R53_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 53	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IL_R53_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 53	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_R53_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 53	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_JP_R53_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 53	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_KR_R53_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 53	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LT_R53_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 53	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_LU_R53_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 53	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LV_R53_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 53	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_MT_R53_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 53	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_R53_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 53	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NO_R53_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 53	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PL_R53_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 53	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_R53_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 53	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RO_R53_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 53	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RU_R53_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 53	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SE_R53_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 53	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SG_R53_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 53	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SI_R53_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 53	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SK_R53_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 53	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_R53_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 53	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_US_R53_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 53	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x2_R53_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 53	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_R54_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 54	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_AT_R54_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 54	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AU_R54_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 54	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BE_R54_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 54	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BG_R54_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 54	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BR_R54_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 54	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CA_R54_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 54	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_R54_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 54	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CN_R54_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 54	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CY_R54_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 54	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CZ_R54_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 54	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DE_R54_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 54	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DK_R54_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 54	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_EE_R54_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 54	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_R54_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 54	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FI_R54_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 54	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FR_R54_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 54	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_R54_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 54	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_GR_R54_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 54	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HK_R54_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 54	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HR_R54_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 54	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HU_R54_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 54	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IE_R54_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 54	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IL_R54_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 54	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_R54_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 54	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_JP_R54_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 54	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_KR_R54_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 54	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LT_R54_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 54	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LU_R54_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 54	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LV_R54_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 54	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_MT_R54_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 54	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_R54_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 54	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NO_R54_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 54	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PL_R54_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 54	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_R54_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 54	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_RO_R54_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 54	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RU_R54_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 54	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SE_R54_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 54	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SG_R54_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 54	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SI_R54_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 54	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SK_R54_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 54	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_R54_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 54	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_US_R54_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 54	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x2_R54_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 54	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_R55_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 55	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AT_R55_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 55	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AU_R55_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 55	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BE_R55_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 55	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BG_R55_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 55	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BR_R55_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 55	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CA_R55_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 55	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_R55_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 55	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_CN_R55_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 55	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CY_R55_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 55	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CZ_R55_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 55	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DE_R55_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 55	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DK_R55_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 55	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_EE_R55_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 55	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_R55_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 55	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FI_R55_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 55	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FR_R55_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 55	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_R55_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 55	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GR_R55_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 55	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HK_R55_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 55	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HR_R55_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 55	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HU_R55_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 55	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IE_R55_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 55	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IL_R55_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 55	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_R55_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 55	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_JP_R55_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 55	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_KR_R55_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 55	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LT_R55_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 55	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LU_R55_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 55	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LV_R55_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 55	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_MT_R55_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 55	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_R55_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 55	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NO_R55_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 55	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PL_R55_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 55	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_R55_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 55	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RO_R55_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 55	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RU_R55_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 55	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SE_R55_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 55	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SG_R55_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 55	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SI_R55_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 55	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SK_R55_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 55	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_R55_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 55	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_US_R55_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 55	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x2_R55_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 55	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_R56_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 56	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AT_R56_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 56	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AU_R56_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 56	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BE_R56_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 56	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BG_R56_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 56	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BR_R56_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 56	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CA_R56_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 56	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_R56_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 56	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CN_R56_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 56	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CY_R56_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 56	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CZ_R56_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 56	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DE_R56_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 56	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DK_R56_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 56	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_EE_R56_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 56	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_R56_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 56	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_FI_R56_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 56	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FR_R56_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 56	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_R56_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 56	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GR_R56_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 56	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HK_R56_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 56	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HR_R56_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 56	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HU_R56_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 56	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IE_R56_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 56	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IL_R56_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 56	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_R56_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 56	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_JP_R56_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 56	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_KR_R56_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 56	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LT_R56_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 56	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LU_R56_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 56	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LV_R56_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 56	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_MT_R56_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 56	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_R56_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 56	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_NO_R56_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 56	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PL_R56_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 56	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_R56_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 56	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RO_R56_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 56	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RU_R56_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 56	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SE_R56_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 56	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SG_R56_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 56	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SI_R56_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 56	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SK_R56_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 56	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_R56_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 56	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_US_R56_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 56	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x2_R56_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 56	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_R57_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 57	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AT_R57_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 57	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AU_R57_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 57	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BE_R57_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 57	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BG_R57_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 57	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_BR_R57_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 57	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CA_R57_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 57	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_R57_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 57	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CN_R57_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 57	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CY_R57_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 57	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CZ_R57_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 57	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DE_R57_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 57	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DK_R57_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 57	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_EE_R57_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 57	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_R57_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 57	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FI_R57_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 57	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FR_R57_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 57	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_R57_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 57	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GR_R57_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 57	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HK_R57_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 57	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HR_R57_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 57	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HU_R57_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 57	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_IE_R57_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 57	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IL_R57_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 57	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_R57_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 57	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_JP_R57_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 57	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_KR_R57_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 57	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LT_R57_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 57	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LU_R57_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 57	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LV_R57_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 57	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_MT_R57_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 57	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_R57_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 57	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NO_R57_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 57	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PL_R57_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 57	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_R57_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 57	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RO_R57_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 57	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RU_R57_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 57	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SE_R57_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 57	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SG_R57_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 57	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_SI_R57_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 57	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SK_R57_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 57	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_R57_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 57	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_US_R57_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 57	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x2_R57_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 57	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_R58_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 58	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AT_R58_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 58	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AU_R58_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 58	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BE_R58_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 58	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BG_R58_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 58	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BR_R58_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 58	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CA_R58_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 58	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_R58_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 58	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CN_R58_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 58	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CY_R58_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 58	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CZ_R58_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 58	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DE_R58_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 58	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_DK_R58_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 58	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_EE_R58_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 58	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_R58_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 58	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FI_R58_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 58	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FR_R58_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 58	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_R58_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 58	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GR_R58_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 58	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HK_R58_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 58	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HR_R58_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 58	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HU_R58_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 58	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IE_R58_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 58	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IL_R58_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 58	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_R58_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 58	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_JP_R58_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 58	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_KR_R58_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 58	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LT_R58_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 58	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LU_R58_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 58	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_LV_R58_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 58	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_MT_R58_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 58	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_R58_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 58	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NO_R58_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 58	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PL_R58_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 58	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_R58_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 58	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RO_R58_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 58	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RU_R58_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 58	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SE_R58_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 58	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SG_R58_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 58	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SI_R58_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 58	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SK_R58_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 58	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_R58_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 58	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_US_R58_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 58	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x2_R58_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 58	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_R59_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 59	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AT_R59_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 59	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_AU_R59_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 59	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BE_R59_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 59	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BG_R59_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 59	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BR_R59_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 59	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CA_R59_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 59	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_R59_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 59	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CN_R59_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 59	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CY_R59_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 59	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CZ_R59_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 59	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DE_R59_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 59	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DK_R59_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 59	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_EE_R59_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 59	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_R59_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 59	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FI_R59_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 59	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FR_R59_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 59	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_R59_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 59	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GR_R59_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 59	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_HK_R59_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 59	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HR_R59_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 59	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HU_R59_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 59	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IE_R59_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 59	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IL_R59_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 59	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_R59_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 59	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_JP_R59_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 59	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_KR_R59_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 59	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LT_R59_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 59	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LU_R59_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 59	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LV_R59_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 59	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_MT_R59_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 59	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_R59_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 59	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NO_R59_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 59	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PL_R59_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 59	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_R59_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 59	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RO_R59_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 59	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_RU_R59_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 59	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SE_R59_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 59	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SG_R59_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 59	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SI_R59_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 59	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SK_R59_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 59	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_R59_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 59	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_US_R59_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 59	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x2_R59_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 59	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_R60_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 60	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AT_R60_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 60	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AU_R60_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 60	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BE_R60_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 60	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BG_R60_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 60	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BR_R60_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 60	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CA_R60_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 60	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_R60_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 60	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CN_R60_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 60	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_CY_R60_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 60	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CZ_R60_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 60	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DE_R60_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 60	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DK_R60_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 60	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_EE_R60_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 60	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_R60_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 60	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FI_R60_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 60	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FR_R60_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 60	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_R60_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 60	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GR_R60_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 60	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HK_R60_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 60	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HR_R60_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 60	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HU_R60_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 60	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IE_R60_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 60	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IL_R60_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 60	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_R60_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 60	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_JP_R60_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 60	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_KR_R60_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 60	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LT_R60_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 60	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LU_R60_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 60	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LV_R60_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 60	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_MT_R60_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 60	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_R60_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 60	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NO_R60_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 60	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PL_R60_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 60	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_R60_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 60	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RO_R60_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 60	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RU_R60_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 60	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SE_R60_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 60	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SG_R60_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 60	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SI_R60_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 60	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SK_R60_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 60	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_R60_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 60	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_US_R60_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 60	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_x2_R60_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 60	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_R61_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 61	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AT_R61_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 61	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AU_R61_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 61	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BE_R61_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 61	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BG_R61_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 61	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BR_R61_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 61	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CA_R61_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 61	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_R61_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 61	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CN_R61_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 61	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CY_R61_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 61	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CZ_R61_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 61	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DE_R61_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 61	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DK_R61_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 61	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_EE_R61_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 61	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_R61_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 61	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FI_R61_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 61	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_FR_R61_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 61	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_R61_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 61	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GR_R61_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 61	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HK_R61_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 61	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HR_R61_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 61	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HU_R61_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 61	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IE_R61_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 61	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IL_R61_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 61	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_R61_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 61	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_JP_R61_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 61	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_KR_R61_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 61	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LT_R61_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 61	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LU_R61_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 61	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LV_R61_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 61	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_MT_R61_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 61	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_R61_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 61	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NO_R61_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 61	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_PL_R61_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 61	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_R61_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 61	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RO_R61_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 61	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RU_R61_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 61	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SE_R61_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 61	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SG_R61_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 61	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SI_R61_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 61	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SK_R61_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 61	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_R61_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 61	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_US_R61_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 61	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x2_R61_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 61	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_R62_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 62	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AT_R62_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 62	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AU_R62_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 62	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BE_R62_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 62	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BG_R62_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 62	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BR_R62_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 62	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_CA_R62_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 62	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_R62_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 62	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CN_R62_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 62	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CY_R62_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 62	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CZ_R62_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 62	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DE_R62_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 62	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DK_R62_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 62	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_EE_R62_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 62	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_R62_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 62	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FI_R62_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 62	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FR_R62_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 62	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_R62_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 62	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GR_R62_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 62	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HK_R62_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 62	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HR_R62_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 62	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HU_R62_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 62	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IE_R62_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 62	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_IL_R62_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 62	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_R62_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 62	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_JP_R62_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 62	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_KR_R62_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 62	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LT_R62_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 62	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LU_R62_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 62	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LV_R62_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 62	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_MT_R62_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 62	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_R62_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 62	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NO_R62_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 62	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PL_R62_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 62	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_R62_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 62	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RO_R62_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 62	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RU_R62_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 62	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SE_R62_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 62	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SG_R62_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 62	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SI_R62_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 62	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_SK_R62_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 62	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_R62_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 62	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_US_R62_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 62	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x2_R62_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 62	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_R63_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 63	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AT_R63_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 63	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AU_R63_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 63	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BE_R63_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 63	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BG_R63_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 63	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BR_R63_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 63	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CA_R63_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 63	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_R63_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 63	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CN_R63_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 63	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CY_R63_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 63	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CZ_R63_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 63	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DE_R63_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 63	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DK_R63_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 63	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_EE_R63_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 63	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_R63_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 63	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FI_R63_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 63	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FR_R63_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 63	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_R63_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 63	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GR_R63_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 63	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HK_R63_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 63	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HR_R63_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 63	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HU_R63_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 63	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IE_R63_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 63	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IL_R63_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 63	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_R63_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 63	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_JP_R63_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 63	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_KR_R63_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 63	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LT_R63_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 63	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LU_R63_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 63	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LV_R63_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 63	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_MT_R63_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 63	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_R63_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 63	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NO_R63_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 63	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PL_R63_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 63	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_R63_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 63	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RO_R63_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 63	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RU_R63_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 63	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SE_R63_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 63	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SG_R63_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 63	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SI_R63_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 63	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SK_R63_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 63	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_R63_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 63	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_US_R63_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 63	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x2_R63_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 63	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_R64_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 64	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AT_R64_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 64	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AU_R64_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 64	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_BE_R64_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 64	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BG_R64_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 64	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BR_R64_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 64	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CA_R64_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 64	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_R64_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 64	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CN_R64_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 64	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CY_R64_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 64	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CZ_R64_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 64	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DE_R64_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 64	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DK_R64_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 64	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_EE_R64_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 64	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_R64_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 64	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FI_R64_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 64	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FR_R64_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 64	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_R64_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 64	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GR_R64_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 64	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HK_R64_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 64	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_HR_R64_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 64	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HU_R64_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 64	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IE_R64_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 64	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IL_R64_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 64	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_R64_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 64	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_JP_R64_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 64	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_KR_R64_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 64	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LT_R64_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 64	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LU_R64_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 64	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LV_R64_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 64	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_MT_R64_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 64	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_R64_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 64	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NO_R64_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 64	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PL_R64_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 64	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_R64_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 64	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RO_R64_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 64	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RU_R64_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 64	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_SE_R64_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 64	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SG_R64_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 64	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SI_R64_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 64	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SK_R64_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 64	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_R64_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 64	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_US_R64_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 64	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x2_R64_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 64	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_R65_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 65	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AT_R65_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 65	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AU_R65_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 65	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BE_R65_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 65	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BG_R65_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 65	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BR_R65_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 65	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CA_R65_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 65	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_R65_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 65	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CN_R65_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 65	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CY_R65_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 65	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_CZ_R65_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 65	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DE_R65_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 65	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DK_R65_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 65	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_EE_R65_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 65	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_R65_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 65	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FI_R65_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 65	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FR_R65_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 65	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_R65_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 65	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GR_R65_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 65	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HK_R65_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 65	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HR_R65_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 65	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HU_R65_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 65	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IE_R65_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 65	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IL_R65_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 65	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_R65_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 65	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_JP_R65_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 65	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_KR_R65_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 65	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_LT_R65_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 65	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LU_R65_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 65	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LV_R65_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 65	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_MT_R65_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 65	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_R65_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 65	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NO_R65_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 65	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PL_R65_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 65	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_R65_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 65	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RO_R65_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 65	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RU_R65_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 65	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SE_R65_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 65	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SG_R65_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 65	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SI_R65_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 65	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SK_R65_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 65	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_R65_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 65	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_US_R65_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 65	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x2_R65_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 65	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_x0_R66_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 66	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AT_R66_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 66	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AU_R66_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 66	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BE_R66_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 66	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BG_R66_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 66	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BR_R66_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 66	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CA_R66_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 66	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_R66_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 66	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CN_R66_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 66	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CY_R66_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 66	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CZ_R66_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 66	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DE_R66_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 66	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DK_R66_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 66	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_EE_R66_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 66	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_R66_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 66	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FI_R66_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 66	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FR_R66_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 66	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_GB_R66_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 66	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GR_R66_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 66	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HK_R66_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 66	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HR_R66_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 66	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HU_R66_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 66	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IE_R66_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 66	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IL_R66_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 66	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_R66_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 66	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_JP_R66_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 66	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_KR_R66_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 66	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LT_R66_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 66	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LU_R66_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 66	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LV_R66_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 66	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_MT_R66_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 66	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_R66_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 66	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NO_R66_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 66	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PL_R66_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 66	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_PT_R66_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 66	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RO_R66_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 66	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RU_R66_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 66	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SE_R66_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 66	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SG_R66_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 66	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SI_R66_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 66	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SK_R66_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 66	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_R66_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 66	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_US_R66_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 66	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x2_R66_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 66	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_R67_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 67	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AT_R67_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 67	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AU_R67_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 67	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BE_R67_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 67	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BG_R67_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 67	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BR_R67_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 67	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CA_R67_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 67	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_CH_R67_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 67	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CN_R67_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 67	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CY_R67_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 67	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CZ_R67_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 67	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DE_R67_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 67	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DK_R67_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 67	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_EE_R67_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 67	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_R67_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 67	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FI_R67_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 67	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FR_R67_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 67	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_R67_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 67	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GR_R67_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 67	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HK_R67_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 67	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HR_R67_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 67	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HU_R67_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 67	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IE_R67_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 67	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IL_R67_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 67	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_IT_R67_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 67	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_JP_R67_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 67	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_KR_R67_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 67	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LT_R67_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 67	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LU_R67_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 67	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LV_R67_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 67	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_MT_R67_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 67	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_R67_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 67	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NO_R67_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 67	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PL_R67_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 67	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_R67_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 67	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RO_R67_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 67	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RU_R67_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 67	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SE_R67_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 67	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SG_R67_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 67	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SI_R67_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 67	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SK_R67_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 67	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_TR_R67_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 67	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_US_R67_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 67	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x2_R67_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 67	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_R68_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 68	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AT_R68_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 68	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AU_R68_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 68	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BE_R68_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 68	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BG_R68_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 68	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BR_R68_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 68	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CA_R68_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 68	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_R68_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 68	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CN_R68_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 68	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CY_R68_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 68	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CZ_R68_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 68	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DE_R68_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 68	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DK_R68_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 68	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_EE_R68_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 68	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_ES_R68_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 68	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FI_R68_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 68	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FR_R68_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 68	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_R68_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 68	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GR_R68_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 68	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HK_R68_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 68	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HR_R68_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 68	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HU_R68_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 68	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IE_R68_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 68	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IL_R68_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 68	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_R68_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 68	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_JP_R68_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 68	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_KR_R68_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 68	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LT_R68_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 68	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LU_R68_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 68	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LV_R68_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 68	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_MT_R68_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 68	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_NL_R68_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 68	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NO_R68_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 68	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PL_R68_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 68	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_R68_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 68	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RO_R68_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 68	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RU_R68_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 68	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SE_R68_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 68	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SG_R68_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 68	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SI_R68_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 68	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SK_R68_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 68	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_R68_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 68	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_US_R68_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 68	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x2_R68_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 68	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_R69_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 69	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AT_R69_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 69	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AU_R69_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 69	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BE_R69_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 69	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_BG_R69_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 69	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BR_R69_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 69	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CA_R69_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 69	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_R69_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 69	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CN_R69_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 69	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CY_R69_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 69	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CZ_R69_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 69	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DE_R69_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 69	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DK_R69_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 69	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_EE_R69_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 69	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_R69_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 69	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FI_R69_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 69	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FR_R69_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 69	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_R69_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 69	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GR_R69_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 69	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HK_R69_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 69	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HR_R69_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 69	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_HU_R69_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 69	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IE_R69_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 69	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IL_R69_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 69	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_R69_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 69	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_JP_R69_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 69	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_KR_R69_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 69	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LT_R69_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 69	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LU_R69_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 69	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LV_R69_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 69	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_MT_R69_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 69	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_R69_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 69	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NO_R69_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 69	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PL_R69_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 69	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_R69_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 69	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RO_R69_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 69	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RU_R69_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 69	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SE_R69_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 69	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_SG_R69_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 69	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SI_R69_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 69	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SK_R69_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 69	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_R69_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 69	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_US_R69_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 69	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x2_R69_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 69	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_R70_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 70	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AT_R70_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 70	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AU_R70_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 70	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BE_R70_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 70	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BG_R70_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 70	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BR_R70_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 70	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CA_R70_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 70	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_R70_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 70	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CN_R70_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 70	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CY_R70_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 70	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CZ_R70_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 70	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_DE_R70_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 70	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DK_R70_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 70	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_EE_R70_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 70	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_R70_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 70	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FI_R70_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 70	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FR_R70_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 70	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_R70_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 70	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GR_R70_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 70	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HK_R70_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 70	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HR_R70_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 70	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HU_R70_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 70	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IE_R70_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 70	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IL_R70_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 70	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_R70_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 70	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_JP_R70_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 70	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_KR_R70_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 70	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LT_R70_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 70	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_LU_R70_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 70	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LV_R70_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 70	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_MT_R70_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 70	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_R70_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 70	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NO_R70_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 70	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PL_R70_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 70	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_R70_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 70	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RO_R70_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 70	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RU_R70_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 70	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SE_R70_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 70	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SG_R70_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 70	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SI_R70_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 70	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SK_R70_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 70	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_R70_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 70	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_US_R70_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 70	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x2_R70_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 70	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_R71_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 71	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_AT_R71_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 71	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AU_R71_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 71	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BE_R71_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 71	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BG_R71_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 71	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BR_R71_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 71	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CA_R71_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 71	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_R71_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 71	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CN_R71_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 71	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CY_R71_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 71	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CZ_R71_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 71	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DE_R71_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 71	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DK_R71_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 71	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_EE_R71_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 71	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_R71_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 71	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FI_R71_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 71	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FR_R71_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 71	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_R71_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 71	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_GR_R71_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 71	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HK_R71_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 71	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HR_R71_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 71	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HU_R71_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 71	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IE_R71_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 71	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IL_R71_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 71	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_R71_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 71	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_JP_R71_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 71	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_KR_R71_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 71	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LT_R71_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 71	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LU_R71_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 71	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LV_R71_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 71	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_MT_R71_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 71	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_R71_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 71	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NO_R71_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 71	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PL_R71_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 71	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_R71_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 71	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_RO_R71_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 71	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RU_R71_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 71	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SE_R71_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 71	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SG_R71_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 71	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SI_R71_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 71	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SK_R71_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 71	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_R71_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 71	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_US_R71_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 71	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x2_R71_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 71	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_R72_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 72	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AT_R72_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 72	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AU_R72_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 72	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BE_R72_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 72	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BG_R72_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 72	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BR_R72_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 72	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CA_R72_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 72	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_R72_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 72	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_CN_R72_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 72	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CY_R72_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 72	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CZ_R72_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 72	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DE_R72_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 72	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DK_R72_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 72	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_EE_R72_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 72	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_R72_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 72	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FI_R72_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 72	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FR_R72_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 72	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_R72_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 72	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GR_R72_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 72	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HK_R72_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 72	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HR_R72_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 72	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HU_R72_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 72	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IE_R72_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 72	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IL_R72_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 72	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_R72_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 72	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_JP_R72_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 72	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_KR_R72_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 72	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LT_R72_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 72	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LU_R72_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 72	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LV_R72_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 72	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_MT_R72_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 72	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_R72_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 72	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NO_R72_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 72	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PL_R72_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 72	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_R72_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 72	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RO_R72_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 72	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RU_R72_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 72	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SE_R72_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 72	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SG_R72_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 72	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SI_R72_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 72	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SK_R72_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 72	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_R72_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 72	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_US_R72_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 72	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x2_R72_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 72	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_R73_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 73	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AT_R73_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 73	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AU_R73_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 73	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BE_R73_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 73	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BG_R73_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 73	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BR_R73_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 73	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CA_R73_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 73	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_R73_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 73	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CN_R73_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 73	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CY_R73_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 73	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CZ_R73_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 73	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DE_R73_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 73	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DK_R73_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 73	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_EE_R73_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 73	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_R73_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 73	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_FI_R73_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 73	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FR_R73_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 73	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_R73_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 73	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GR_R73_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 73	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HK_R73_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 73	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HR_R73_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 73	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HU_R73_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 73	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IE_R73_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 73	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IL_R73_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 73	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_R73_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 73	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_JP_R73_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 73	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_KR_R73_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 73	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LT_R73_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 73	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LU_R73_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 73	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LV_R73_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 73	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_MT_R73_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 73	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_R73_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 73	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_NO_R73_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 73	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PL_R73_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 73	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_R73_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 73	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RO_R73_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 73	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RU_R73_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 73	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SE_R73_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 73	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SG_R73_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 73	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SI_R73_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 73	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SK_R73_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 73	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_R73_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 73	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_US_R73_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 73	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x2_R73_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 73	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_R74_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 74	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AT_R74_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 74	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AU_R74_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 74	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BE_R74_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 74	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BG_R74_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 74	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_BR_R74_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 74	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CA_R74_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 74	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_R74_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 74	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CN_R74_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 74	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CY_R74_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 74	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CZ_R74_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 74	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DE_R74_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 74	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DK_R74_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 74	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_EE_R74_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 74	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_R74_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 74	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FI_R74_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 74	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FR_R74_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 74	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_R74_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 74	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GR_R74_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 74	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HK_R74_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 74	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HR_R74_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 74	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HU_R74_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 74	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_IE_R74_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 74	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IL_R74_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 74	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_R74_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 74	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_JP_R74_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 74	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_KR_R74_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 74	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LT_R74_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 74	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LU_R74_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 74	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LV_R74_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 74	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_MT_R74_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 74	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_R74_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 74	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NO_R74_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 74	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PL_R74_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 74	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_R74_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 74	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RO_R74_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 74	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RU_R74_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 74	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SE_R74_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 74	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SG_R74_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 74	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_SI_R74_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 74	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SK_R74_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 74	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_R74_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 74	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_US_R74_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 74	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x2_R74_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 74	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_R75_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 75	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AT_R75_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 75	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AU_R75_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 75	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BE_R75_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 75	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BG_R75_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 75	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BR_R75_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 75	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CA_R75_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 75	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_R75_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 75	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CN_R75_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 75	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CY_R75_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 75	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CZ_R75_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 75	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DE_R75_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 75	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_DK_R75_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 75	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_EE_R75_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 75	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_R75_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 75	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FI_R75_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 75	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FR_R75_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 75	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_R75_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 75	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GR_R75_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 75	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HK_R75_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 75	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HR_R75_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 75	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HU_R75_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 75	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IE_R75_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 75	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IL_R75_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 75	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_R75_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 75	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_JP_R75_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 75	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_KR_R75_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 75	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LT_R75_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 75	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LU_R75_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 75	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_LV_R75_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 75	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_MT_R75_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 75	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_R75_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 75	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NO_R75_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 75	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PL_R75_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 75	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_R75_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 75	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RO_R75_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 75	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RU_R75_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 75	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SE_R75_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 75	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SG_R75_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 75	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SI_R75_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 75	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SK_R75_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 75	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_R75_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 75	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_US_R75_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 75	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x2_R75_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 75	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_R76_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 76	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AT_R76_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 76	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_AU_R76_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 76	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BE_R76_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 76	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BG_R76_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 76	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BR_R76_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 76	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CA_R76_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 76	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_R76_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 76	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CN_R76_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 76	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CY_R76_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 76	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CZ_R76_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 76	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DE_R76_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 76	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DK_R76_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 76	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_EE_R76_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 76	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_R76_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 76	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FI_R76_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 76	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FR_R76_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 76	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_R76_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 76	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GR_R76_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 76	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_HK_R76_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 76	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HR_R76_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 76	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HU_R76_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 76	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IE_R76_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 76	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IL_R76_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 76	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_R76_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 76	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_JP_R76_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 76	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_KR_R76_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 76	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LT_R76_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 76	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LU_R76_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 76	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LV_R76_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 76	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_MT_R76_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 76	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_R76_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 76	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NO_R76_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 76	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PL_R76_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 76	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_R76_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 76	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RO_R76_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 76	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_RU_R76_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 76	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SE_R76_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 76	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SG_R76_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 76	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SI_R76_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 76	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SK_R76_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 76	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_R76_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 76	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_US_R76_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 76	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x2_R76_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 76	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_R77_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 77	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AT_R77_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 77	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AU_R77_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 77	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BE_R77_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 77	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BG_R77_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 77	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BR_R77_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 77	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CA_R77_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 77	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_R77_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 77	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CN_R77_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 77	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_CY_R77_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 77	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CZ_R77_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 77	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DE_R77_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 77	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DK_R77_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 77	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_EE_R77_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 77	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_R77_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 77	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FI_R77_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 77	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FR_R77_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 77	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_R77_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 77	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GR_R77_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 77	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HK_R77_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 77	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HR_R77_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 77	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HU_R77_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 77	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IE_R77_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 77	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IL_R77_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 77	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_R77_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 77	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_JP_R77_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 77	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_KR_R77_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 77	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LT_R77_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 77	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LU_R77_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 77	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LV_R77_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 77	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_MT_R77_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 77	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_R77_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 77	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NO_R77_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 77	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PL_R77_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 77	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_R77_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 77	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RO_R77_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 77	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RU_R77_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 77	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SE_R77_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 77	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SG_R77_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 77	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SI_R77_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 77	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SK_R77_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 77	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_R77_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 77	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_US_R77_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 77	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_x2_R77_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 77	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_R78_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 78	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AT_R78_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 78	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AU_R78_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 78	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BE_R78_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 78	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BG_R78_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 78	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BR_R78_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 78	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CA_R78_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 78	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_R78_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 78	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CN_R78_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 78	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CY_R78_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 78	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CZ_R78_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 78	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DE_R78_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 78	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DK_R78_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 78	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_EE_R78_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 78	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_R78_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 78	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FI_R78_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 78	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_FR_R78_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 78	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_R78_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 78	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GR_R78_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 78	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HK_R78_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 78	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HR_R78_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 78	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HU_R78_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 78	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IE_R78_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 78	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IL_R78_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 78	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_R78_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 78	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_JP_R78_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 78	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_KR_R78_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 78	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LT_R78_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 78	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LU_R78_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 78	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LV_R78_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 78	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_MT_R78_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 78	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_R78_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 78	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NO_R78_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 78	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_PL_R78_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 78	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_R78_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 78	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RO_R78_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 78	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RU_R78_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 78	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SE_R78_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 78	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SG_R78_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 78	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SI_R78_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 78	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SK_R78_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 78	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_R78_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 78	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_US_R78_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 78	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x2_R78_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 78	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_R79_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 79	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AT_R79_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 79	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AU_R79_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 79	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BE_R79_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 79	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BG_R79_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 79	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BR_R79_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 79	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_CA_R79_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 79	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_R79_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 79	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CN_R79_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 79	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CY_R79_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 79	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CZ_R79_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 79	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DE_R79_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 79	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DK_R79_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 79	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_EE_R79_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 79	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_R79_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 79	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FI_R79_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 79	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FR_R79_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 79	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_R79_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 79	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GR_R79_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 79	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HK_R79_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 79	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HR_R79_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 79	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HU_R79_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 79	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IE_R79_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 79	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_IL_R79_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 79	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_R79_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 79	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_JP_R79_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 79	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_KR_R79_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 79	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LT_R79_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 79	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LU_R79_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 79	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LV_R79_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 79	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_MT_R79_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 79	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_R79_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 79	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NO_R79_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 79	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PL_R79_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 79	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_R79_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 79	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RO_R79_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 79	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RU_R79_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 79	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SE_R79_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 79	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SG_R79_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 79	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SI_R79_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 79	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_SK_R79_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 79	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_R79_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 79	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_US_R79_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 79	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x2_R79_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 79	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_R80_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 80	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AT_R80_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 80	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AU_R80_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 80	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BE_R80_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 80	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BG_R80_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 80	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BR_R80_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 80	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CA_R80_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 80	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_R80_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 80	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CN_R80_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 80	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CY_R80_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 80	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CZ_R80_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 80	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DE_R80_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 80	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DK_R80_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 80	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_EE_R80_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 80	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_R80_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 80	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FI_R80_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 80	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FR_R80_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 80	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_R80_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 80	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GR_R80_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 80	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HK_R80_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 80	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HR_R80_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 80	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HU_R80_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 80	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IE_R80_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 80	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IL_R80_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 80	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_R80_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 80	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_JP_R80_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 80	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_KR_R80_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 80	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LT_R80_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 80	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LU_R80_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 80	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LV_R80_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 80	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_MT_R80_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 80	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_R80_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 80	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NO_R80_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 80	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PL_R80_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 80	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_R80_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 80	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RO_R80_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 80	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RU_R80_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 80	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SE_R80_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 80	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SG_R80_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 80	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SI_R80_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 80	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SK_R80_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 80	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_R80_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 80	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_US_R80_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 80	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x2_R80_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 80	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_R81_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 81	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AT_R81_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 81	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AU_R81_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 81	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_BE_R81_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 81	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BG_R81_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 81	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BR_R81_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 81	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CA_R81_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 81	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_R81_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 81	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CN_R81_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 81	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CY_R81_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 81	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CZ_R81_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 81	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DE_R81_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 81	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DK_R81_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 81	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_EE_R81_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 81	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_R81_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 81	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FI_R81_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 81	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FR_R81_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 81	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_R81_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 81	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GR_R81_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 81	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HK_R81_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 81	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_HR_R81_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 81	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HU_R81_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 81	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IE_R81_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 81	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IL_R81_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 81	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_R81_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 81	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_JP_R81_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 81	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_KR_R81_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 81	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LT_R81_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 81	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LU_R81_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 81	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LV_R81_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 81	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_MT_R81_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 81	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_R81_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 81	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NO_R81_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 81	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PL_R81_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 81	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_R81_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 81	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RO_R81_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 81	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RU_R81_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 81	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_SE_R81_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 81	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SG_R81_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 81	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SI_R81_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 81	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SK_R81_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 81	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_R81_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 81	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_US_R81_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 81	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x2_R81_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 81	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_R82_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 82	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AT_R82_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 82	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AU_R82_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 82	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BE_R82_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 82	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BG_R82_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 82	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BR_R82_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 82	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CA_R82_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 82	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_R82_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 82	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CN_R82_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 82	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CY_R82_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 82	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_CZ_R82_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 82	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DE_R82_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 82	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DK_R82_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 82	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_EE_R82_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 82	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_R82_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 82	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FI_R82_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 82	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FR_R82_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 82	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_R82_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 82	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GR_R82_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 82	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HK_R82_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 82	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HR_R82_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 82	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HU_R82_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 82	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IE_R82_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 82	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IL_R82_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 82	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_R82_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 82	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_JP_R82_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 82	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_KR_R82_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 82	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_LT_R82_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 82	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LU_R82_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 82	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LV_R82_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 82	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_MT_R82_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 82	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_R82_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 82	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NO_R82_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 82	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PL_R82_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 82	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_R82_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 82	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RO_R82_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 82	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RU_R82_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 82	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SE_R82_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 82	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SG_R82_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 82	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SI_R82_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 82	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SK_R82_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 82	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_R82_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 82	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_US_R82_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 82	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x2_R82_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 82	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_x0_R83_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 83	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AT_R83_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 83	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AU_R83_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 83	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BE_R83_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 83	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BG_R83_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 83	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BR_R83_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 83	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CA_R83_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 83	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_R83_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 83	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CN_R83_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 83	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CY_R83_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 83	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CZ_R83_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 83	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DE_R83_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 83	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DK_R83_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 83	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_EE_R83_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 83	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_R83_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 83	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FI_R83_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 83	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FR_R83_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 83	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_GB_R83_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 83	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GR_R83_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 83	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HK_R83_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 83	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HR_R83_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 83	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HU_R83_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 83	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IE_R83_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 83	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IL_R83_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 83	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_R83_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 83	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_JP_R83_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 83	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_KR_R83_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 83	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LT_R83_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 83	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LU_R83_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 83	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LV_R83_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 83	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_MT_R83_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 83	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_R83_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 83	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NO_R83_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 83	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PL_R83_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 83	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_PT_R83_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 83	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RO_R83_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 83	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RU_R83_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 83	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SE_R83_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 83	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SG_R83_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 83	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SI_R83_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 83	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SK_R83_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 83	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_R83_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 83	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_US_R83_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 83	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x2_R83_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 83	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_R84_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 84	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AT_R84_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 84	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AU_R84_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 84	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BE_R84_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 84	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BG_R84_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 84	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BR_R84_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 84	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CA_R84_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 84	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_CH_R84_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 84	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CN_R84_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 84	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CY_R84_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 84	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CZ_R84_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 84	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DE_R84_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 84	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DK_R84_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 84	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_EE_R84_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 84	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_R84_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 84	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FI_R84_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 84	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FR_R84_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 84	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_R84_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 84	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GR_R84_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 84	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HK_R84_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 84	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HR_R84_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 84	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HU_R84_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 84	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IE_R84_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 84	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IL_R84_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 84	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_IT_R84_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 84	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_JP_R84_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 84	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_KR_R84_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 84	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LT_R84_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 84	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LU_R84_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 84	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LV_R84_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 84	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_MT_R84_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 84	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_R84_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 84	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NO_R84_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 84	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PL_R84_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 84	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_R84_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 84	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RO_R84_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 84	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RU_R84_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 84	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SE_R84_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 84	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SG_R84_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 84	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SI_R84_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 84	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SK_R84_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 84	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_TR_R84_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 84	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_US_R84_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 84	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x2_R84_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 84	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_R85_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 85	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AT_R85_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 85	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AU_R85_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 85	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BE_R85_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 85	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BG_R85_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 85	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BR_R85_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 85	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CA_R85_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 85	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_R85_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 85	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CN_R85_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 85	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CY_R85_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 85	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CZ_R85_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 85	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DE_R85_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 85	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DK_R85_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 85	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_EE_R85_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 85	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_ES_R85_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 85	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FI_R85_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 85	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FR_R85_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 85	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_R85_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 85	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GR_R85_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 85	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HK_R85_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 85	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HR_R85_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 85	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HU_R85_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 85	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IE_R85_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 85	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IL_R85_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 85	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_R85_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 85	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_JP_R85_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 85	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_KR_R85_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 85	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LT_R85_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 85	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LU_R85_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 85	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LV_R85_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 85	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_MT_R85_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 85	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_NL_R85_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 85	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NO_R85_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 85	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PL_R85_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 85	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_R85_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 85	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RO_R85_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 85	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RU_R85_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 85	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SE_R85_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 85	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SG_R85_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 85	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SI_R85_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 85	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SK_R85_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 85	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_R85_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 85	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_US_R85_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 85	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x2_R85_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 85	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_R86_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 86	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AT_R86_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 86	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AU_R86_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 86	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BE_R86_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 86	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_BG_R86_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 86	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BR_R86_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 86	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CA_R86_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 86	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_R86_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 86	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CN_R86_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 86	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CY_R86_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 86	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CZ_R86_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 86	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DE_R86_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 86	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DK_R86_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 86	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_EE_R86_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 86	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_R86_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 86	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FI_R86_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 86	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FR_R86_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 86	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_R86_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 86	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GR_R86_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 86	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HK_R86_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 86	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HR_R86_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 86	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_HU_R86_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 86	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IE_R86_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 86	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IL_R86_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 86	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_R86_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 86	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_JP_R86_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 86	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_KR_R86_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 86	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LT_R86_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 86	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LU_R86_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 86	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LV_R86_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 86	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_MT_R86_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 86	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_R86_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 86	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NO_R86_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 86	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PL_R86_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 86	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_R86_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 86	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RO_R86_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 86	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RU_R86_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 86	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SE_R86_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 86	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_SG_R86_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 86	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SI_R86_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 86	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SK_R86_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 86	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_R86_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 86	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_US_R86_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 86	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x2_R86_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 86	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_R87_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 87	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AT_R87_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 87	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AU_R87_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 87	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BE_R87_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 87	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BG_R87_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 87	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BR_R87_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 87	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CA_R87_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 87	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_R87_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 87	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CN_R87_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 87	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CY_R87_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 87	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CZ_R87_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 87	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_DE_R87_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 87	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DK_R87_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 87	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_EE_R87_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 87	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_R87_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 87	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FI_R87_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 87	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FR_R87_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 87	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_R87_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 87	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GR_R87_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 87	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HK_R87_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 87	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HR_R87_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 87	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HU_R87_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 87	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IE_R87_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 87	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IL_R87_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 87	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_R87_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 87	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_JP_R87_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 87	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_KR_R87_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 87	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LT_R87_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 87	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_LU_R87_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 87	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LV_R87_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 87	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_MT_R87_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 87	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_R87_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 87	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NO_R87_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 87	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PL_R87_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 87	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_R87_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 87	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RO_R87_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 87	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RU_R87_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 87	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SE_R87_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 87	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SG_R87_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 87	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SI_R87_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 87	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SK_R87_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 87	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_R87_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 87	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_US_R87_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 87	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x2_R87_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 87	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_R88_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 88	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_AT_R88_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 88	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AU_R88_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 88	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BE_R88_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 88	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BG_R88_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 88	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BR_R88_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 88	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CA_R88_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 88	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_R88_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 88	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CN_R88_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 88	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CY_R88_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 88	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CZ_R88_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 88	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DE_R88_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 88	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DK_R88_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 88	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_EE_R88_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 88	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_R88_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 88	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FI_R88_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 88	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FR_R88_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 88	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_R88_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 88	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_GR_R88_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 88	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HK_R88_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 88	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HR_R88_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 88	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HU_R88_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 88	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IE_R88_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 88	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IL_R88_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 88	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_R88_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 88	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_JP_R88_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 88	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_KR_R88_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 88	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LT_R88_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 88	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LU_R88_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 88	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LV_R88_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 88	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_MT_R88_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 88	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_R88_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 88	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NO_R88_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 88	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PL_R88_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 88	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_R88_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 88	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_RO_R88_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 88	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RU_R88_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 88	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SE_R88_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 88	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SG_R88_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 88	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SI_R88_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 88	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SK_R88_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 88	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_R88_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 88	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_US_R88_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 88	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x2_R88_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 88	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_R89_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 89	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AT_R89_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 89	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AU_R89_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 89	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BE_R89_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 89	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BG_R89_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 89	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BR_R89_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 89	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CA_R89_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 89	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_R89_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 89	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_CN_R89_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 89	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CY_R89_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 89	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CZ_R89_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 89	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DE_R89_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 89	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DK_R89_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 89	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_EE_R89_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 89	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_R89_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 89	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FI_R89_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 89	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FR_R89_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 89	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_R89_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 89	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GR_R89_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 89	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HK_R89_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 89	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HR_R89_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 89	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HU_R89_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 89	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IE_R89_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 89	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IL_R89_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 89	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_R89_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 89	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_JP_R89_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 89	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_KR_R89_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 89	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LT_R89_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 89	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LU_R89_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 89	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LV_R89_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 89	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_MT_R89_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 89	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_R89_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 89	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NO_R89_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 89	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PL_R89_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 89	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_R89_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 89	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RO_R89_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 89	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RU_R89_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 89	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SE_R89_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 89	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SG_R89_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 89	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SI_R89_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 89	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SK_R89_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 89	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_R89_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 89	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_US_R89_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 89	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x2_R89_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 89	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_R90_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 90	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AT_R90_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 90	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AU_R90_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 90	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BE_R90_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 90	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BG_R90_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 90	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BR_R90_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 90	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CA_R90_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 90	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_R90_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 90	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CN_R90_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 90	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CY_R90_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 90	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CZ_R90_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 90	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DE_R90_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 90	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DK_R90_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 90	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_EE_R90_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 90	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_R90_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 90	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_FI_R90_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 90	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FR_R90_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 90	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_R90_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 90	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GR_R90_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 90	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HK_R90_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 90	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HR_R90_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 90	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HU_R90_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 90	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IE_R90_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 90	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IL_R90_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 90	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_R90_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 90	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_JP_R90_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 90	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_KR_R90_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 90	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LT_R90_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 90	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LU_R90_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 90	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LV_R90_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 90	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_MT_R90_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 90	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_R90_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 90	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_NO_R90_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 90	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PL_R90_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 90	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_R90_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 90	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RO_R90_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 90	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RU_R90_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 90	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SE_R90_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 90	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SG_R90_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 90	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SI_R90_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 90	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SK_R90_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 90	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_R90_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 90	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_US_R90_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 90	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x2_R90_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 90	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_R91_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 91	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AT_R91_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 91	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AU_R91_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 91	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BE_R91_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 91	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BG_R91_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 91	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_BR_R91_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 91	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CA_R91_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 91	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_R91_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 91	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CN_R91_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 91	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CY_R91_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 91	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CZ_R91_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 91	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DE_R91_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 91	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DK_R91_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 91	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_EE_R91_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 91	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_R91_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 91	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FI_R91_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 91	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FR_R91_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 91	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_R91_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 91	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GR_R91_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 91	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HK_R91_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 91	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HR_R91_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 91	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HU_R91_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 91	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_IE_R91_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 91	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IL_R91_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 91	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_R91_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 91	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_JP_R91_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 91	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_KR_R91_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 91	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LT_R91_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 91	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LU_R91_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 91	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LV_R91_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 91	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_MT_R91_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 91	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_R91_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 91	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NO_R91_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 91	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PL_R91_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 91	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_R91_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 91	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RO_R91_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 91	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RU_R91_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 91	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SE_R91_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 91	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SG_R91_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 91	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_SI_R91_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 91	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SK_R91_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 91	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_R91_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 91	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_US_R91_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 91	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x2_R91_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 91	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_R92_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 92	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AT_R92_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 92	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AU_R92_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 92	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BE_R92_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 92	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BG_R92_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 92	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BR_R92_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 92	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CA_R92_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 92	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_R92_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 92	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CN_R92_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 92	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CY_R92_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 92	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CZ_R92_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 92	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DE_R92_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 92	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_DK_R92_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 92	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_EE_R92_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 92	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_R92_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 92	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FI_R92_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 92	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FR_R92_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 92	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_R92_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 92	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GR_R92_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 92	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HK_R92_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 92	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HR_R92_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 92	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HU_R92_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 92	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IE_R92_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 92	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IL_R92_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 92	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_R92_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 92	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_JP_R92_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 92	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_KR_R92_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 92	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LT_R92_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 92	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LU_R92_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 92	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_LV_R92_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 92	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_MT_R92_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 92	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_R92_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 92	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NO_R92_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 92	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PL_R92_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 92	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_R92_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 92	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RO_R92_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 92	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RU_R92_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 92	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SE_R92_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 92	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SG_R92_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 92	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SI_R92_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 92	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SK_R92_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 92	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_R92_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 92	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_US_R92_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 92	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x2_R92_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 92	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_R93_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 93	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AT_R93_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 93	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_AU_R93_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 93	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BE_R93_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 93	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BG_R93_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 93	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BR_R93_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 93	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CA_R93_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 93	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_R93_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 93	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CN_R93_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 93	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CY_R93_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 93	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CZ_R93_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 93	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DE_R93_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 93	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DK_R93_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 93	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_EE_R93_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 93	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_R93_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 93	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FI_R93_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 93	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FR_R93_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 93	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_R93_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 93	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GR_R93_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 93	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_HK_R93_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 93	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HR_R93_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 93	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HU_R93_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 93	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IE_R93_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 93	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IL_R93_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 93	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_R93_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 93	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_JP_R93_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 93	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_KR_R93_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 93	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LT_R93_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 93	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LU_R93_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 93	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LV_R93_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 93	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_MT_R93_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 93	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_R93_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 93	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NO_R93_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 93	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PL_R93_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 93	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_R93_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 93	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RO_R93_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 93	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_RU_R93_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 93	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SE_R93_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 93	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SG_R93_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 93	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SI_R93_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 93	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SK_R93_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 93	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_R93_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 93	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_US_R93_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 93	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x2_R93_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 93	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_R94_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 94	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AT_R94_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 94	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AU_R94_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 94	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BE_R94_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 94	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BG_R94_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 94	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BR_R94_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 94	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CA_R94_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 94	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_R94_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 94	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CN_R94_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 94	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_CY_R94_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 94	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CZ_R94_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 94	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DE_R94_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 94	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DK_R94_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 94	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_EE_R94_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 94	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_R94_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 94	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FI_R94_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 94	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FR_R94_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 94	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_R94_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 94	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GR_R94_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 94	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HK_R94_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 94	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HR_R94_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 94	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HU_R94_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 94	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IE_R94_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 94	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IL_R94_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 94	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_R94_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 94	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_JP_R94_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 94	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_KR_R94_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 94	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LT_R94_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 94	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LU_R94_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 94	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LV_R94_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 94	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_MT_R94_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 94	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_R94_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 94	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NO_R94_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 94	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PL_R94_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 94	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_R94_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 94	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RO_R94_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 94	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RU_R94_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 94	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SE_R94_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 94	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SG_R94_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 94	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SI_R94_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 94	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SK_R94_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 94	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_R94_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 94	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_US_R94_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 94	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_x2_R94_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 94	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_R95_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 95	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AT_R95_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 95	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AU_R95_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 95	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BE_R95_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 95	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BG_R95_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 95	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BR_R95_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 95	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CA_R95_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 95	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_R95_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 95	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CN_R95_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 95	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CY_R95_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 95	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CZ_R95_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 95	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DE_R95_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 95	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DK_R95_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 95	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_EE_R95_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 95	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_R95_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 95	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FI_R95_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 95	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_FR_R95_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 95	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_R95_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 95	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GR_R95_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 95	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HK_R95_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 95	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HR_R95_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 95	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HU_R95_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 95	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IE_R95_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 95	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IL_R95_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 95	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_R95_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 95	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_JP_R95_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 95	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_KR_R95_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 95	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LT_R95_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 95	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LU_R95_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 95	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LV_R95_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 95	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_MT_R95_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 95	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_R95_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 95	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NO_R95_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 95	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_PL_R95_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 95	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_R95_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 95	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RO_R95_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 95	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RU_R95_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 95	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SE_R95_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 95	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SG_R95_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 95	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SI_R95_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 95	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SK_R95_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 95	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_R95_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 95	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_US_R95_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 95	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x2_R95_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 95	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_R96_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 96	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AT_R96_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 96	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AU_R96_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 96	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BE_R96_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 96	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BG_R96_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 96	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BR_R96_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 96	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_CA_R96_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 96	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_R96_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 96	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CN_R96_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 96	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CY_R96_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 96	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CZ_R96_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 96	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DE_R96_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 96	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DK_R96_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 96	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_EE_R96_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 96	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_R96_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 96	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FI_R96_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 96	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FR_R96_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 96	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_R96_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 96	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GR_R96_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 96	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HK_R96_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 96	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HR_R96_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 96	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HU_R96_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 96	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IE_R96_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 96	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_IL_R96_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 96	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_R96_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 96	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_JP_R96_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 96	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_KR_R96_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 96	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LT_R96_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 96	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LU_R96_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 96	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LV_R96_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 96	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_MT_R96_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 96	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_R96_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 96	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NO_R96_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 96	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PL_R96_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 96	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_R96_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 96	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RO_R96_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 96	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RU_R96_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 96	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SE_R96_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 96	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SG_R96_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 96	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SI_R96_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 96	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_SK_R96_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 96	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_R96_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 96	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_US_R96_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 96	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x2_R96_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 96	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_R97_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 97	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AT_R97_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 97	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AU_R97_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 97	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BE_R97_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 97	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BG_R97_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 97	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BR_R97_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 97	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CA_R97_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 97	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_R97_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 97	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CN_R97_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 97	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CY_R97_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 97	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CZ_R97_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 97	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DE_R97_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 97	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DK_R97_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 97	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_EE_R97_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 97	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_R97_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 97	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FI_R97_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 97	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FR_R97_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 97	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_R97_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 97	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GR_R97_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 97	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HK_R97_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 97	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HR_R97_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 97	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HU_R97_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 97	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IE_R97_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 97	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IL_R97_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 97	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_R97_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 97	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_JP_R97_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 97	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_KR_R97_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 97	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LT_R97_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 97	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LU_R97_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 97	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LV_R97_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 97	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_MT_R97_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 97	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_R97_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 97	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NO_R97_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 97	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PL_R97_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 97	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_R97_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 97	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RO_R97_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 97	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RU_R97_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 97	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SE_R97_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 97	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SG_R97_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 97	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SI_R97_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 97	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SK_R97_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 97	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_R97_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 97	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_US_R97_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 97	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x2_R97_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 97	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_R98_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 98	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AT_R98_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 98	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AU_R98_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 98	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_BE_R98_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 98	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BG_R98_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 98	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BR_R98_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 98	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CA_R98_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 98	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_R98_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 98	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CN_R98_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 98	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CY_R98_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 98	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CZ_R98_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 98	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DE_R98_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 98	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DK_R98_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 98	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_EE_R98_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 98	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_R98_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 98	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FI_R98_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 98	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FR_R98_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 98	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_R98_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 98	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GR_R98_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 98	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HK_R98_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 98	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_HR_R98_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 98	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HU_R98_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 98	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IE_R98_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 98	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IL_R98_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 98	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_R98_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 98	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_JP_R98_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 98	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_KR_R98_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 98	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LT_R98_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 98	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LU_R98_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 98	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LV_R98_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 98	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_MT_R98_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 98	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_R98_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 98	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NO_R98_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 98	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PL_R98_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 98	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_R98_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 98	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RO_R98_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 98	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RU_R98_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 98	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_SE_R98_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 98	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SG_R98_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 98	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SI_R98_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 98	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SK_R98_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 98	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_R98_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 98	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_US_R98_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 98	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x2_R98_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 98	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_R99_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 99	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AT_R99_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 99	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_AU_R99_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 99	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BE_R99_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 99	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BG_R99_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 99	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_BR_R99_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 99	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CA_R99_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 99	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CH_R99_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 99	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CN_R99_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 99	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_CY_R99_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 99	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_CZ_R99_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 99	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DE_R99_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 99	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_DK_R99_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 99	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_EE_R99_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 99	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_ES_R99_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 99	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FI_R99_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 99	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_FR_R99_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 99	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GB_R99_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 99	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_GR_R99_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 99	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HK_R99_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 99	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HR_R99_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 99	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_HU_R99_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 99	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IE_R99_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 99	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IL_R99_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 99	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_IT_R99_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 99	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_JP_R99_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 99	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_KR_R99_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 99	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RETO_ALL_0094_CT_AIRB_LT_R99_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 99	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LU_R99_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 99	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_LV_R99_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 99	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_MT_R99_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 99	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NL_R99_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 99	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_NO_R99_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 99	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PL_R99_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 99	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_PT_R99_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 99	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RO_R99_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 99	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_RU_R99_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 99	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SE_R99_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 99	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SG_R99_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 99	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SI_R99_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 99	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_SK_R99_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 99	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_TR_R99_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 99	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_US_R99_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 99	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x2_R99_ALL	Other retail non-SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 99	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_x0_R01_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 1	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AT_R01_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 1	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AU_R01_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 1	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_R01_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 1	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BG_R01_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 1	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BR_R01_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 1	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CA_R01_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 1	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CH_R01_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 1	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CN_R01_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 1	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CY_R01_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 1	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_R01_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 1	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DE_R01_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 1	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DK_R01_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 1	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_R01_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 1	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_ES_R01_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 1	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FI_R01_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 1	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FR_R01_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 1	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_GB_R01_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 1	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GR_R01_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 1	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HK_R01_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 1	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_R01_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 1	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HU_R01_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 1	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IE_R01_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 1	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IL_R01_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 1	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IT_R01_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 1	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_JP_R01_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 1	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_KR_R01_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 1	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_R01_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 1	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LU_R01_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 1	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LV_R01_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 1	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_R01_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 1	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NL_R01_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 1	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NO_R01_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 1	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PL_R01_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 1	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_PT_R01_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 1	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RO_R01_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 1	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RU_R01_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 1	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_R01_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 1	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SG_R01_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 1	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SI_R01_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 1	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SK_R01_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 1	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_TR_R01_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 1	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_US_R01_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 1	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x2_R01_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 1	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_R02_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 2	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AT_R02_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 2	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AU_R02_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 2	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_R02_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 2	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BG_R02_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 2	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BR_R02_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 2	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CA_R02_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 2	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_CH_R02_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 2	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CN_R02_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 2	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CY_R02_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 2	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_R02_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 2	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DE_R02_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 2	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DK_R02_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 2	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_R02_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 2	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_ES_R02_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 2	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FI_R02_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 2	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FR_R02_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 2	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GB_R02_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 2	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GR_R02_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 2	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HK_R02_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 2	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_R02_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 2	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HU_R02_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 2	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IE_R02_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 2	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IL_R02_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 2	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_IT_R02_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 2	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_JP_R02_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 2	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_KR_R02_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 2	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_R02_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 2	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LU_R02_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 2	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LV_R02_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 2	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_R02_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 2	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NL_R02_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 2	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NO_R02_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 2	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PL_R02_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 2	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PT_R02_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 2	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RO_R02_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 2	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RU_R02_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 2	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_R02_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 2	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SG_R02_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 2	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SI_R02_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 2	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SK_R02_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 2	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_TR_R02_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 2	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_US_R02_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 2	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x2_R02_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 2	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_R03_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 3	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AT_R03_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 3	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AU_R03_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 3	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_R03_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 3	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BG_R03_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 3	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BR_R03_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 3	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CA_R03_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 3	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CH_R03_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 3	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CN_R03_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 3	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CY_R03_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 3	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_R03_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 3	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DE_R03_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 3	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DK_R03_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 3	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_R03_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 3	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_ES_R03_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 3	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FI_R03_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 3	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FR_R03_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 3	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GB_R03_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 3	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GR_R03_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 3	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HK_R03_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 3	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_R03_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 3	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HU_R03_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 3	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IE_R03_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 3	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IL_R03_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 3	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IT_R03_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 3	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_JP_R03_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 3	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_KR_R03_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 3	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_R03_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 3	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LU_R03_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 3	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LV_R03_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 3	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_R03_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 3	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_NL_R03_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 3	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NO_R03_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 3	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PL_R03_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 3	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PT_R03_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 3	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RO_R03_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 3	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RU_R03_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 3	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_R03_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 3	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SG_R03_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 3	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SI_R03_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 3	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SK_R03_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 3	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_TR_R03_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 3	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_US_R03_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 3	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x2_R03_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 3	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_R04_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 4	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AT_R04_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 4	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AU_R04_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 4	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_R04_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 4	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_BG_R04_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 4	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BR_R04_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 4	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CA_R04_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 4	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CH_R04_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 4	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CN_R04_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 4	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CY_R04_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 4	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_R04_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 4	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DE_R04_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 4	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DK_R04_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 4	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_R04_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 4	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_ES_R04_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 4	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FI_R04_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 4	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FR_R04_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 4	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GB_R04_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 4	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GR_R04_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 4	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HK_R04_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 4	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_R04_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 4	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_HU_R04_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 4	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IE_R04_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 4	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IL_R04_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 4	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IT_R04_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 4	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_JP_R04_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 4	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_KR_R04_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 4	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_R04_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 4	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LU_R04_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 4	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LV_R04_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 4	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_R04_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 4	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NL_R04_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 4	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NO_R04_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 4	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PL_R04_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 4	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PT_R04_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 4	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RO_R04_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 4	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RU_R04_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 4	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_R04_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 4	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_SG_R04_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 4	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SI_R04_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 4	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SK_R04_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 4	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_TR_R04_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 4	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_US_R04_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 4	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x2_R04_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 4	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_R05_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 5	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AT_R05_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 5	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AU_R05_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 5	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_R05_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 5	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BG_R05_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 5	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BR_R05_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 5	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CA_R05_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 5	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CH_R05_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 5	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CN_R05_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 5	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CY_R05_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 5	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_R05_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 5	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_DE_R05_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 5	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DK_R05_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 5	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_R05_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 5	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_ES_R05_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 5	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FI_R05_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 5	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FR_R05_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 5	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GB_R05_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 5	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GR_R05_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 5	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HK_R05_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 5	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_R05_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 5	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HU_R05_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 5	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IE_R05_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 5	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IL_R05_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 5	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IT_R05_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 5	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_JP_R05_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 5	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_KR_R05_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 5	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_R05_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 5	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_LU_R05_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 5	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LV_R05_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 5	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_R05_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 5	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NL_R05_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 5	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NO_R05_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 5	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PL_R05_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 5	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PT_R05_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 5	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RO_R05_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 5	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RU_R05_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 5	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_R05_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 5	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SG_R05_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 5	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SI_R05_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 5	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SK_R05_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 5	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_TR_R05_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 5	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_US_R05_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 5	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x2_R05_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 5	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_R06_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 6	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_AT_R06_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 6	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AU_R06_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 6	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_R06_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 6	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BG_R06_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 6	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BR_R06_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 6	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CA_R06_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 6	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CH_R06_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 6	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CN_R06_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 6	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CY_R06_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 6	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_R06_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 6	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DE_R06_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 6	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DK_R06_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 6	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_R06_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 6	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_ES_R06_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 6	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FI_R06_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 6	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FR_R06_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 6	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GB_R06_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 6	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_GR_R06_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 6	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HK_R06_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 6	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_R06_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 6	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HU_R06_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 6	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IE_R06_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 6	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IL_R06_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 6	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IT_R06_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 6	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_JP_R06_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 6	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_KR_R06_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 6	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_R06_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 6	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LU_R06_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 6	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LV_R06_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 6	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_R06_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 6	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NL_R06_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 6	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NO_R06_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 6	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PL_R06_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 6	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PT_R06_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 6	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_RO_R06_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 6	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RU_R06_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 6	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_R06_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 6	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SG_R06_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 6	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SI_R06_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 6	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SK_R06_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 6	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_TR_R06_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 6	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_US_R06_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 6	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x2_R06_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 6	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_R07_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 7	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AT_R07_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 7	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AU_R07_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 7	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_R07_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 7	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BG_R07_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 7	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BR_R07_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 7	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CA_R07_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 7	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CH_R07_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 7	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_CN_R07_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 7	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CY_R07_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 7	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_R07_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 7	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DE_R07_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 7	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DK_R07_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 7	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_R07_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 7	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_ES_R07_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 7	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FI_R07_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 7	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FR_R07_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 7	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GB_R07_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 7	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GR_R07_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 7	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HK_R07_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 7	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_R07_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 7	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HU_R07_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 7	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IE_R07_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 7	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IL_R07_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 7	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IT_R07_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 7	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_JP_R07_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 7	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_KR_R07_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 7	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_R07_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 7	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LU_R07_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 7	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LV_R07_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 7	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_R07_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 7	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NL_R07_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 7	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NO_R07_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 7	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PL_R07_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 7	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PT_R07_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 7	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RO_R07_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 7	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RU_R07_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 7	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_R07_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 7	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SG_R07_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 7	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SI_R07_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 7	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SK_R07_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 7	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_TR_R07_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 7	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_US_R07_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 7	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x2_R07_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 7	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_R08_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 8	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AT_R08_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 8	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AU_R08_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 8	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_R08_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 8	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BG_R08_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 8	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BR_R08_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 8	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CA_R08_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 8	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CH_R08_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 8	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CN_R08_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 8	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CY_R08_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 8	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_R08_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 8	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DE_R08_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 8	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DK_R08_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 8	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_R08_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 8	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_ES_R08_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 8	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_FI_R08_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 8	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FR_R08_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 8	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GB_R08_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 8	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GR_R08_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 8	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HK_R08_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 8	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_R08_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 8	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HU_R08_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 8	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IE_R08_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 8	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IL_R08_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 8	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IT_R08_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 8	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_JP_R08_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 8	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_KR_R08_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 8	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_R08_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 8	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LU_R08_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 8	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LV_R08_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 8	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_R08_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 8	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NL_R08_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 8	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_NO_R08_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 8	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PL_R08_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 8	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PT_R08_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 8	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RO_R08_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 8	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RU_R08_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 8	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_R08_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 8	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SG_R08_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 8	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SI_R08_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 8	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SK_R08_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 8	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_TR_R08_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 8	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_US_R08_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 8	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x2_R08_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 8	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_R09_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 9	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AT_R09_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 9	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AU_R09_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 9	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_R09_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 9	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BG_R09_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 9	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_BR_R09_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 9	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CA_R09_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 9	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CH_R09_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 9	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CN_R09_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 9	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CY_R09_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 9	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_R09_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 9	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DE_R09_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 9	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DK_R09_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 9	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_R09_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 9	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_ES_R09_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 9	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FI_R09_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 9	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FR_R09_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 9	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GB_R09_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 9	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GR_R09_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 9	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HK_R09_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 9	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_R09_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 9	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HU_R09_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 9	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_IE_R09_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 9	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IL_R09_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 9	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IT_R09_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 9	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_JP_R09_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 9	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_KR_R09_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 9	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_R09_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 9	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LU_R09_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 9	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LV_R09_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 9	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_R09_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 9	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NL_R09_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 9	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NO_R09_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 9	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PL_R09_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 9	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PT_R09_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 9	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RO_R09_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 9	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RU_R09_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 9	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_R09_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 9	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SG_R09_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 9	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_SI_R09_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 9	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SK_R09_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 9	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_TR_R09_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 9	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_US_R09_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 9	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x2_R09_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 9	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_R10_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 10	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AT_R10_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 10	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AU_R10_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 10	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_R10_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 10	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BG_R10_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 10	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BR_R10_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 10	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CA_R10_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 10	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CH_R10_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 10	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CN_R10_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 10	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CY_R10_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 10	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_R10_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 10	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DE_R10_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 10	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_DK_R10_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 10	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_R10_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 10	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_ES_R10_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 10	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FI_R10_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 10	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FR_R10_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 10	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GB_R10_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 10	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GR_R10_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 10	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HK_R10_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 10	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_R10_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 10	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HU_R10_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 10	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IE_R10_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 10	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IL_R10_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 10	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IT_R10_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 10	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_JP_R10_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 10	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_KR_R10_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 10	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_R10_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 10	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LU_R10_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 10	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_LV_R10_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 10	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_R10_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 10	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NL_R10_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 10	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NO_R10_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 10	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PL_R10_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 10	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PT_R10_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 10	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RO_R10_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 10	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RU_R10_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 10	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_R10_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 10	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SG_R10_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 10	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SI_R10_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 10	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SK_R10_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 10	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_TR_R10_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 10	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_US_R10_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 10	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x2_R10_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 10	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_R11_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 11	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AT_R11_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 11	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_AU_R11_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 11	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_R11_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 11	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BG_R11_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 11	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BR_R11_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 11	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CA_R11_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 11	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CH_R11_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 11	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CN_R11_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 11	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CY_R11_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 11	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_R11_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 11	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DE_R11_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 11	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DK_R11_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 11	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_R11_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 11	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_ES_R11_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 11	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FI_R11_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 11	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FR_R11_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 11	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GB_R11_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 11	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GR_R11_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 11	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_HK_R11_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 11	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_R11_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 11	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HU_R11_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 11	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IE_R11_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 11	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IL_R11_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 11	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IT_R11_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 11	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_JP_R11_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 11	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_KR_R11_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 11	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_R11_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 11	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LU_R11_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 11	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LV_R11_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 11	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_R11_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 11	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NL_R11_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 11	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NO_R11_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 11	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PL_R11_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 11	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PT_R11_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 11	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RO_R11_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 11	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_RU_R11_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 11	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_R11_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 11	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SG_R11_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 11	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SI_R11_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 11	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SK_R11_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 11	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_TR_R11_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 11	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_US_R11_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 11	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x2_R11_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 11	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_R12_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 12	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AT_R12_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 12	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AU_R12_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 12	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_R12_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 12	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BG_R12_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 12	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BR_R12_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 12	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CA_R12_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 12	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CH_R12_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 12	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CN_R12_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 12	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_CY_R12_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 12	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_R12_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 12	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DE_R12_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 12	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DK_R12_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 12	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_R12_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 12	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_ES_R12_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 12	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FI_R12_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 12	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FR_R12_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 12	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GB_R12_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 12	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GR_R12_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 12	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HK_R12_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 12	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_R12_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 12	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HU_R12_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 12	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IE_R12_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 12	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IL_R12_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 12	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IT_R12_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 12	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_JP_R12_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 12	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_KR_R12_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 12	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_R12_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 12	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LU_R12_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 12	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LV_R12_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 12	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_R12_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 12	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NL_R12_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 12	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NO_R12_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 12	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PL_R12_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 12	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PT_R12_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 12	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RO_R12_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 12	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RU_R12_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 12	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_R12_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 12	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SG_R12_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 12	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SI_R12_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 12	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SK_R12_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 12	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_TR_R12_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 12	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_US_R12_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 12	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_x2_R12_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 12	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_R13_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 13	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AT_R13_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 13	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AU_R13_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 13	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_R13_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 13	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BG_R13_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 13	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BR_R13_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 13	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CA_R13_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 13	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CH_R13_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 13	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CN_R13_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 13	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CY_R13_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 13	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_R13_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 13	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DE_R13_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 13	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DK_R13_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 13	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_R13_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 13	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_ES_R13_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 13	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FI_R13_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 13	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_FR_R13_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 13	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GB_R13_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 13	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GR_R13_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 13	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HK_R13_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 13	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_R13_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 13	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HU_R13_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 13	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IE_R13_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 13	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IL_R13_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 13	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IT_R13_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 13	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_JP_R13_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 13	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_KR_R13_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 13	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_R13_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 13	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LU_R13_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 13	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LV_R13_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 13	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_R13_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 13	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NL_R13_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 13	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NO_R13_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 13	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_PL_R13_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 13	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PT_R13_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 13	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RO_R13_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 13	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RU_R13_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 13	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_R13_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 13	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SG_R13_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 13	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SI_R13_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 13	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SK_R13_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 13	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_TR_R13_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 13	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_US_R13_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 13	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x2_R13_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 13	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_R14_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 14	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AT_R14_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 14	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AU_R14_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 14	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_R14_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 14	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BG_R14_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 14	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BR_R14_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 14	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_CA_R14_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 14	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CH_R14_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 14	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CN_R14_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 14	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CY_R14_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 14	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_R14_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 14	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DE_R14_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 14	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DK_R14_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 14	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_R14_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 14	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_ES_R14_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 14	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FI_R14_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 14	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FR_R14_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 14	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GB_R14_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 14	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GR_R14_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 14	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HK_R14_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 14	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_R14_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 14	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HU_R14_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 14	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IE_R14_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 14	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_IL_R14_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 14	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IT_R14_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 14	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_JP_R14_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 14	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_KR_R14_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 14	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_R14_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 14	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LU_R14_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 14	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LV_R14_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 14	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_R14_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 14	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NL_R14_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 14	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NO_R14_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 14	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PL_R14_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 14	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PT_R14_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 14	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RO_R14_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 14	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RU_R14_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 14	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_R14_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 14	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SG_R14_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 14	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SI_R14_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 14	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_SK_R14_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 14	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_TR_R14_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 14	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_US_R14_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 14	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x2_R14_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 14	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_R15_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 15	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AT_R15_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 15	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AU_R15_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 15	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_R15_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 15	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BG_R15_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 15	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BR_R15_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 15	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CA_R15_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 15	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CH_R15_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 15	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CN_R15_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 15	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CY_R15_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 15	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_R15_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 15	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DE_R15_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 15	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DK_R15_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 15	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_EE_R15_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 15	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_ES_R15_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 15	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FI_R15_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 15	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FR_R15_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 15	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GB_R15_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 15	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GR_R15_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 15	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HK_R15_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 15	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_R15_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 15	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HU_R15_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 15	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IE_R15_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 15	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IL_R15_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 15	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IT_R15_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 15	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_JP_R15_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 15	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_KR_R15_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 15	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_R15_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 15	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LU_R15_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 15	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LV_R15_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 15	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_MT_R15_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 15	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NL_R15_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 15	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NO_R15_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 15	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PL_R15_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 15	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PT_R15_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 15	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RO_R15_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 15	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RU_R15_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 15	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_R15_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 15	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SG_R15_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 15	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SI_R15_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 15	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SK_R15_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 15	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_TR_R15_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 15	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_US_R15_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 15	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x2_R15_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 15	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_R16_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 16	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AT_R16_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 16	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AU_R16_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 16	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_BE_R16_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 16	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BG_R16_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 16	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BR_R16_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 16	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CA_R16_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 16	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CH_R16_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 16	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CN_R16_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 16	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CY_R16_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 16	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_R16_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 16	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DE_R16_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 16	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DK_R16_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 16	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_R16_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 16	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_ES_R16_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 16	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FI_R16_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 16	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FR_R16_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 16	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GB_R16_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 16	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GR_R16_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 16	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HK_R16_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 16	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_HR_R16_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 16	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HU_R16_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 16	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IE_R16_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 16	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IL_R16_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 16	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IT_R16_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 16	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_JP_R16_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 16	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_KR_R16_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 16	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_R16_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 16	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LU_R16_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 16	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LV_R16_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 16	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_R16_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 16	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NL_R16_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 16	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NO_R16_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 16	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PL_R16_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 16	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PT_R16_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 16	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RO_R16_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 16	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RU_R16_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 16	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_SE_R16_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 16	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SG_R16_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 16	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SI_R16_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 16	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SK_R16_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 16	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_TR_R16_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 16	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_US_R16_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 16	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x2_R16_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 16	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_R17_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 17	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AT_R17_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 17	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AU_R17_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 17	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_R17_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 17	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BG_R17_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 17	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BR_R17_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 17	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CA_R17_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 17	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CH_R17_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 17	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CN_R17_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 17	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CY_R17_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 17	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_CZ_R17_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 17	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DE_R17_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 17	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DK_R17_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 17	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_R17_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 17	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_ES_R17_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 17	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FI_R17_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 17	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FR_R17_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 17	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GB_R17_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 17	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GR_R17_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 17	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HK_R17_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 17	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_R17_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 17	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HU_R17_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 17	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IE_R17_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 17	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IL_R17_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 17	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IT_R17_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 17	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_JP_R17_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 17	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_KR_R17_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 17	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_LT_R17_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 17	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LU_R17_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 17	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LV_R17_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 17	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_R17_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 17	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NL_R17_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 17	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NO_R17_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 17	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PL_R17_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 17	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PT_R17_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 17	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RO_R17_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 17	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RU_R17_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 17	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_R17_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 17	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SG_R17_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 17	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SI_R17_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 17	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SK_R17_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 17	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_TR_R17_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 17	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_US_R17_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 17	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x2_R17_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 17	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_x0_R18_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 18	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AT_R18_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 18	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AU_R18_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 18	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_R18_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 18	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BG_R18_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 18	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BR_R18_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 18	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CA_R18_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 18	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CH_R18_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 18	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CN_R18_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 18	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CY_R18_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 18	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_R18_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 18	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DE_R18_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 18	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DK_R18_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 18	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_R18_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 18	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_ES_R18_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 18	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FI_R18_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 18	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FR_R18_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 18	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_GB_R18_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 18	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GR_R18_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 18	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HK_R18_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 18	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_R18_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 18	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HU_R18_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 18	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IE_R18_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 18	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IL_R18_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 18	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IT_R18_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 18	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_JP_R18_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 18	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_KR_R18_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 18	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_R18_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 18	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LU_R18_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 18	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LV_R18_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 18	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_R18_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 18	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NL_R18_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 18	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NO_R18_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 18	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PL_R18_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 18	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_PT_R18_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 18	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RO_R18_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 18	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RU_R18_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 18	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_R18_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 18	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SG_R18_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 18	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SI_R18_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 18	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SK_R18_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 18	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_TR_R18_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 18	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_US_R18_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 18	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x2_R18_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 18	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_R19_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 19	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AT_R19_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 19	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AU_R19_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 19	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_R19_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 19	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BG_R19_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 19	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BR_R19_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 19	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CA_R19_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 19	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_CH_R19_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 19	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CN_R19_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 19	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CY_R19_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 19	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_R19_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 19	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DE_R19_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 19	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DK_R19_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 19	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_R19_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 19	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_ES_R19_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 19	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FI_R19_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 19	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FR_R19_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 19	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GB_R19_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 19	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GR_R19_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 19	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HK_R19_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 19	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_R19_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 19	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HU_R19_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 19	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IE_R19_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 19	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IL_R19_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 19	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_IT_R19_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 19	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_JP_R19_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 19	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_KR_R19_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 19	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_R19_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 19	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LU_R19_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 19	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LV_R19_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 19	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_R19_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 19	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NL_R19_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 19	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NO_R19_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 19	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PL_R19_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 19	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PT_R19_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 19	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RO_R19_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 19	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RU_R19_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 19	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_R19_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 19	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SG_R19_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 19	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SI_R19_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 19	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SK_R19_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 19	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_TR_R19_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 19	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_US_R19_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 19	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x2_R19_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 19	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_R20_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 20	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AT_R20_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 20	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AU_R20_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 20	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_R20_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 20	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BG_R20_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 20	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BR_R20_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 20	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CA_R20_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 20	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CH_R20_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 20	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CN_R20_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 20	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CY_R20_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 20	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_R20_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 20	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DE_R20_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 20	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DK_R20_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 20	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_R20_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 20	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_ES_R20_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 20	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FI_R20_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 20	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FR_R20_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 20	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GB_R20_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 20	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GR_R20_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 20	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HK_R20_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 20	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_R20_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 20	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HU_R20_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 20	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IE_R20_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 20	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IL_R20_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 20	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IT_R20_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 20	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_JP_R20_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 20	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_KR_R20_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 20	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_R20_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 20	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LU_R20_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 20	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LV_R20_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 20	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_R20_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 20	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_NL_R20_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 20	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NO_R20_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 20	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PL_R20_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 20	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PT_R20_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 20	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RO_R20_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 20	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RU_R20_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 20	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_R20_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 20	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SG_R20_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 20	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SI_R20_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 20	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SK_R20_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 20	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_TR_R20_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 20	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_US_R20_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 20	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x2_R20_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 20	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_R21_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 21	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AT_R21_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 21	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AU_R21_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 21	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_R21_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 21	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_BG_R21_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 21	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BR_R21_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 21	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CA_R21_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 21	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CH_R21_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 21	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CN_R21_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 21	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CY_R21_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 21	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_R21_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 21	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DE_R21_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 21	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DK_R21_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 21	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_R21_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 21	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_ES_R21_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 21	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FI_R21_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 21	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FR_R21_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 21	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GB_R21_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 21	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GR_R21_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 21	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HK_R21_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 21	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_R21_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 21	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_HU_R21_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 21	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IE_R21_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 21	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IL_R21_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 21	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IT_R21_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 21	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_JP_R21_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 21	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_KR_R21_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 21	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_R21_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 21	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LU_R21_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 21	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LV_R21_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 21	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_R21_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 21	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NL_R21_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 21	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NO_R21_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 21	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PL_R21_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 21	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PT_R21_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 21	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RO_R21_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 21	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RU_R21_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 21	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_R21_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 21	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_SG_R21_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 21	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SI_R21_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 21	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SK_R21_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 21	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_TR_R21_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 21	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_US_R21_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 21	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x2_R21_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 21	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_R22_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 22	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AT_R22_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 22	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AU_R22_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 22	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_R22_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 22	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BG_R22_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 22	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BR_R22_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 22	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CA_R22_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 22	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CH_R22_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 22	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CN_R22_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 22	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CY_R22_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 22	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_R22_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 22	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_DE_R22_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 22	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DK_R22_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 22	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_R22_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 22	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_ES_R22_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 22	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FI_R22_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 22	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FR_R22_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 22	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GB_R22_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 22	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GR_R22_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 22	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HK_R22_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 22	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_R22_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 22	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HU_R22_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 22	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IE_R22_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 22	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IL_R22_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 22	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IT_R22_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 22	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_JP_R22_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 22	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_KR_R22_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 22	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_R22_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 22	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_LU_R22_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 22	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LV_R22_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 22	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_R22_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 22	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NL_R22_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 22	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NO_R22_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 22	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PL_R22_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 22	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PT_R22_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 22	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RO_R22_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 22	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RU_R22_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 22	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_R22_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 22	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SG_R22_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 22	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SI_R22_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 22	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SK_R22_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 22	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_TR_R22_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 22	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_US_R22_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 22	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x2_R22_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 22	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_R23_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 23	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_AT_R23_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 23	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AU_R23_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 23	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_R23_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 23	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BG_R23_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 23	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BR_R23_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 23	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CA_R23_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 23	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CH_R23_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 23	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CN_R23_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 23	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CY_R23_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 23	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_R23_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 23	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DE_R23_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 23	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DK_R23_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 23	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_R23_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 23	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_ES_R23_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 23	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FI_R23_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 23	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FR_R23_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 23	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GB_R23_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 23	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_GR_R23_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 23	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HK_R23_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 23	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_R23_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 23	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HU_R23_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 23	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IE_R23_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 23	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IL_R23_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 23	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IT_R23_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 23	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_JP_R23_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 23	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_KR_R23_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 23	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_R23_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 23	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LU_R23_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 23	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LV_R23_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 23	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_R23_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 23	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NL_R23_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 23	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NO_R23_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 23	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PL_R23_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 23	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PT_R23_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 23	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_RO_R23_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 23	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RU_R23_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 23	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_R23_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 23	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SG_R23_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 23	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SI_R23_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 23	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SK_R23_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 23	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_TR_R23_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 23	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_US_R23_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 23	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x2_R23_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 23	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_R24_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 24	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AT_R24_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 24	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AU_R24_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 24	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_R24_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 24	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BG_R24_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 24	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BR_R24_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 24	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CA_R24_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 24	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CH_R24_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 24	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_CN_R24_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 24	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CY_R24_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 24	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_R24_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 24	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DE_R24_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 24	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DK_R24_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 24	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_R24_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 24	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_ES_R24_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 24	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FI_R24_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 24	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FR_R24_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 24	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GB_R24_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 24	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GR_R24_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 24	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HK_R24_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 24	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_R24_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 24	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HU_R24_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 24	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IE_R24_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 24	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IL_R24_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 24	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IT_R24_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 24	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_JP_R24_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 24	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_KR_R24_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 24	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_R24_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 24	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LU_R24_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 24	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LV_R24_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 24	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_R24_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 24	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NL_R24_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 24	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NO_R24_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 24	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PL_R24_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 24	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PT_R24_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 24	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RO_R24_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 24	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RU_R24_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 24	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_R24_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 24	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SG_R24_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 24	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SI_R24_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 24	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SK_R24_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 24	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_TR_R24_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 24	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_US_R24_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 24	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x2_R24_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 24	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_R25_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 25	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AT_R25_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 25	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AU_R25_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 25	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_R25_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 25	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BG_R25_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 25	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BR_R25_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 25	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CA_R25_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 25	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CH_R25_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 25	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CN_R25_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 25	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CY_R25_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 25	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_R25_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 25	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DE_R25_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 25	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DK_R25_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 25	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_R25_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 25	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_ES_R25_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 25	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_FI_R25_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 25	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FR_R25_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 25	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GB_R25_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 25	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GR_R25_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 25	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HK_R25_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 25	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_R25_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 25	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HU_R25_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 25	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IE_R25_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 25	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IL_R25_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 25	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IT_R25_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 25	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_JP_R25_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 25	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_KR_R25_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 25	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_R25_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 25	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LU_R25_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 25	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LV_R25_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 25	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_R25_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 25	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NL_R25_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 25	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_NO_R25_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 25	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PL_R25_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 25	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PT_R25_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 25	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RO_R25_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 25	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RU_R25_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 25	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_R25_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 25	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SG_R25_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 25	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SI_R25_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 25	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SK_R25_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 25	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_TR_R25_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 25	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_US_R25_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 25	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x2_R25_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 25	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_R26_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 26	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AT_R26_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 26	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AU_R26_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 26	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_R26_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 26	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BG_R26_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 26	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_BR_R26_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 26	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CA_R26_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 26	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CH_R26_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 26	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CN_R26_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 26	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CY_R26_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 26	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_R26_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 26	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DE_R26_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 26	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DK_R26_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 26	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_R26_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 26	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_ES_R26_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 26	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FI_R26_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 26	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FR_R26_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 26	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GB_R26_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 26	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GR_R26_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 26	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HK_R26_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 26	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_R26_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 26	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HU_R26_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 26	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_IE_R26_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 26	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IL_R26_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 26	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IT_R26_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 26	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_JP_R26_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 26	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_KR_R26_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 26	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_R26_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 26	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LU_R26_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 26	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LV_R26_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 26	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_R26_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 26	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NL_R26_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 26	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NO_R26_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 26	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PL_R26_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 26	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PT_R26_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 26	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RO_R26_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 26	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RU_R26_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 26	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_R26_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 26	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SG_R26_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 26	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_SI_R26_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 26	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SK_R26_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 26	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_TR_R26_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 26	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_US_R26_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 26	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x2_R26_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 26	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_R27_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 27	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AT_R27_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 27	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AU_R27_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 27	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_R27_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 27	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BG_R27_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 27	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BR_R27_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 27	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CA_R27_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 27	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CH_R27_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 27	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CN_R27_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 27	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CY_R27_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 27	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_R27_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 27	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DE_R27_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 27	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_DK_R27_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 27	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_R27_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 27	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_ES_R27_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 27	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FI_R27_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 27	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FR_R27_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 27	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GB_R27_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 27	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GR_R27_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 27	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HK_R27_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 27	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_R27_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 27	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HU_R27_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 27	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IE_R27_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 27	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IL_R27_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 27	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IT_R27_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 27	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_JP_R27_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 27	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_KR_R27_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 27	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_R27_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 27	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LU_R27_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 27	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_LV_R27_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 27	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_R27_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 27	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NL_R27_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 27	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NO_R27_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 27	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PL_R27_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 27	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PT_R27_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 27	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RO_R27_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 27	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RU_R27_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 27	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_R27_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 27	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SG_R27_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 27	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SI_R27_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 27	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SK_R27_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 27	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_TR_R27_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 27	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_US_R27_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 27	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x2_R27_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 27	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_R28_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 28	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AT_R28_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 28	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_AU_R28_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 28	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_R28_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 28	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BG_R28_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 28	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BR_R28_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 28	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CA_R28_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 28	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CH_R28_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 28	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CN_R28_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 28	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CY_R28_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 28	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_R28_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 28	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DE_R28_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 28	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DK_R28_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 28	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_R28_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 28	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_ES_R28_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 28	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FI_R28_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 28	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FR_R28_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 28	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GB_R28_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 28	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GR_R28_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 28	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_HK_R28_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 28	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_R28_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 28	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HU_R28_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 28	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IE_R28_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 28	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IL_R28_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 28	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IT_R28_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 28	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_JP_R28_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 28	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_KR_R28_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 28	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_R28_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 28	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LU_R28_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 28	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LV_R28_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 28	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_R28_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 28	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NL_R28_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 28	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NO_R28_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 28	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PL_R28_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 28	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PT_R28_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 28	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RO_R28_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 28	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_RU_R28_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 28	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_R28_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 28	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SG_R28_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 28	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SI_R28_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 28	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SK_R28_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 28	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_TR_R28_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 28	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_US_R28_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 28	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x2_R28_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 28	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_R29_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 29	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AT_R29_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 29	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AU_R29_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 29	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_R29_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 29	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BG_R29_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 29	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BR_R29_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 29	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CA_R29_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 29	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CH_R29_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 29	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CN_R29_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 29	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_CY_R29_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 29	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_R29_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 29	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DE_R29_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 29	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DK_R29_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 29	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_R29_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 29	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_ES_R29_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 29	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FI_R29_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 29	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FR_R29_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 29	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GB_R29_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 29	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GR_R29_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 29	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HK_R29_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 29	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_R29_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 29	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HU_R29_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 29	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IE_R29_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 29	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IL_R29_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 29	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IT_R29_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 29	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_JP_R29_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 29	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_KR_R29_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 29	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_R29_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 29	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LU_R29_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 29	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LV_R29_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 29	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_R29_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 29	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NL_R29_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 29	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NO_R29_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 29	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PL_R29_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 29	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PT_R29_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 29	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RO_R29_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 29	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RU_R29_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 29	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_R29_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 29	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SG_R29_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 29	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SI_R29_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 29	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SK_R29_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 29	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_TR_R29_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 29	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_US_R29_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 29	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_x2_R29_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 29	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_R30_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 30	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AT_R30_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 30	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AU_R30_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 30	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_R30_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 30	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BG_R30_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 30	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BR_R30_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 30	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CA_R30_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 30	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CH_R30_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 30	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CN_R30_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 30	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CY_R30_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 30	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_R30_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 30	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DE_R30_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 30	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DK_R30_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 30	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_R30_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 30	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_ES_R30_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 30	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FI_R30_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 30	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_FR_R30_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 30	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GB_R30_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 30	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GR_R30_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 30	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HK_R30_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 30	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_R30_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 30	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HU_R30_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 30	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IE_R30_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 30	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IL_R30_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 30	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IT_R30_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 30	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_JP_R30_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 30	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_KR_R30_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 30	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_R30_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 30	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LU_R30_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 30	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LV_R30_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 30	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_R30_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 30	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NL_R30_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 30	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NO_R30_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 30	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_PL_R30_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 30	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PT_R30_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 30	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RO_R30_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 30	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RU_R30_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 30	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_R30_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 30	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SG_R30_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 30	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SI_R30_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 30	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SK_R30_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 30	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_TR_R30_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 30	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_US_R30_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 30	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x2_R30_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 30	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_R31_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 31	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AT_R31_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 31	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AU_R31_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 31	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_R31_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 31	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BG_R31_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 31	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BR_R31_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 31	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_CA_R31_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 31	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CH_R31_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 31	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CN_R31_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 31	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CY_R31_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 31	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_R31_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 31	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DE_R31_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 31	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DK_R31_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 31	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_R31_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 31	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_ES_R31_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 31	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FI_R31_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 31	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FR_R31_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 31	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GB_R31_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 31	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GR_R31_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 31	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HK_R31_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 31	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_R31_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 31	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HU_R31_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 31	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IE_R31_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 31	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_IL_R31_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 31	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IT_R31_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 31	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_JP_R31_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 31	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_KR_R31_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 31	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_R31_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 31	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LU_R31_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 31	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LV_R31_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 31	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_R31_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 31	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NL_R31_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 31	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NO_R31_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 31	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PL_R31_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 31	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PT_R31_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 31	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RO_R31_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 31	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RU_R31_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 31	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_R31_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 31	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SG_R31_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 31	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SI_R31_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 31	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_SK_R31_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 31	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_TR_R31_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 31	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_US_R31_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 31	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x2_R31_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 31	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_R32_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 32	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AT_R32_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 32	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AU_R32_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 32	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_R32_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 32	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BG_R32_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 32	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BR_R32_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 32	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CA_R32_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 32	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CH_R32_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 32	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CN_R32_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 32	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CY_R32_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 32	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_R32_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 32	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DE_R32_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 32	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DK_R32_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 32	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_EE_R32_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 32	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_ES_R32_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 32	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FI_R32_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 32	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FR_R32_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 32	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GB_R32_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 32	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GR_R32_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 32	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HK_R32_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 32	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_R32_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 32	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HU_R32_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 32	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IE_R32_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 32	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IL_R32_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 32	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IT_R32_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 32	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_JP_R32_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 32	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_KR_R32_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 32	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_R32_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 32	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LU_R32_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 32	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LV_R32_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 32	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_MT_R32_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 32	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NL_R32_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 32	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NO_R32_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 32	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PL_R32_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 32	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PT_R32_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 32	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RO_R32_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 32	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RU_R32_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 32	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_R32_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 32	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SG_R32_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 32	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SI_R32_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 32	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SK_R32_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 32	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_TR_R32_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 32	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_US_R32_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 32	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x2_R32_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 32	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_R33_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 33	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AT_R33_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 33	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AU_R33_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 33	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_BE_R33_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 33	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BG_R33_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 33	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BR_R33_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 33	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CA_R33_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 33	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CH_R33_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 33	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CN_R33_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 33	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CY_R33_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 33	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_R33_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 33	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DE_R33_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 33	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DK_R33_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 33	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_R33_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 33	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_ES_R33_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 33	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FI_R33_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 33	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FR_R33_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 33	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GB_R33_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 33	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GR_R33_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 33	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HK_R33_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 33	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_HR_R33_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 33	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HU_R33_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 33	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IE_R33_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 33	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IL_R33_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 33	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IT_R33_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 33	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_JP_R33_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 33	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_KR_R33_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 33	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_R33_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 33	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LU_R33_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 33	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LV_R33_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 33	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_R33_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 33	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NL_R33_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 33	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NO_R33_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 33	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PL_R33_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 33	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PT_R33_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 33	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RO_R33_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 33	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RU_R33_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 33	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_SE_R33_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 33	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SG_R33_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 33	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SI_R33_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 33	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SK_R33_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 33	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_TR_R33_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 33	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_US_R33_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 33	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x2_R33_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 33	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_R34_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 34	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AT_R34_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 34	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AU_R34_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 34	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_R34_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 34	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BG_R34_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 34	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BR_R34_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 34	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CA_R34_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 34	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CH_R34_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 34	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CN_R34_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 34	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CY_R34_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 34	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_CZ_R34_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 34	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DE_R34_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 34	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DK_R34_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 34	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_R34_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 34	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_ES_R34_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 34	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FI_R34_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 34	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FR_R34_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 34	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GB_R34_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 34	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GR_R34_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 34	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HK_R34_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 34	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_R34_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 34	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HU_R34_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 34	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IE_R34_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 34	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IL_R34_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 34	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IT_R34_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 34	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_JP_R34_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 34	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_KR_R34_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 34	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_LT_R34_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 34	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LU_R34_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 34	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LV_R34_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 34	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_R34_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 34	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NL_R34_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 34	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NO_R34_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 34	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PL_R34_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 34	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PT_R34_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 34	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RO_R34_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 34	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RU_R34_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 34	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_R34_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 34	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SG_R34_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 34	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SI_R34_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 34	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SK_R34_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 34	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_TR_R34_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 34	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_US_R34_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 34	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x2_R34_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 34	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_x0_R35_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 35	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AT_R35_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 35	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AU_R35_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 35	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_R35_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 35	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BG_R35_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 35	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BR_R35_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 35	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CA_R35_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 35	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CH_R35_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 35	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CN_R35_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 35	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CY_R35_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 35	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_R35_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 35	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DE_R35_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 35	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DK_R35_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 35	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_R35_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 35	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_ES_R35_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 35	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FI_R35_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 35	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FR_R35_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 35	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_GB_R35_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 35	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GR_R35_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 35	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HK_R35_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 35	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_R35_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 35	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HU_R35_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 35	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IE_R35_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 35	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IL_R35_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 35	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IT_R35_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 35	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_JP_R35_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 35	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_KR_R35_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 35	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_R35_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 35	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LU_R35_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 35	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LV_R35_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 35	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_R35_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 35	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NL_R35_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 35	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NO_R35_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 35	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PL_R35_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 35	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_PT_R35_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 35	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RO_R35_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 35	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RU_R35_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 35	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_R35_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 35	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SG_R35_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 35	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SI_R35_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 35	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SK_R35_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 35	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_TR_R35_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 35	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_US_R35_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 35	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x2_R35_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 35	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_R36_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 36	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AT_R36_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 36	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AU_R36_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 36	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_R36_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 36	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BG_R36_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 36	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BR_R36_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 36	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CA_R36_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 36	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_CH_R36_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 36	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CN_R36_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 36	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CY_R36_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 36	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_R36_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 36	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DE_R36_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 36	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DK_R36_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 36	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_R36_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 36	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_ES_R36_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 36	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FI_R36_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 36	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FR_R36_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 36	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GB_R36_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 36	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GR_R36_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 36	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HK_R36_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 36	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_R36_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 36	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HU_R36_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 36	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IE_R36_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 36	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IL_R36_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 36	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_IT_R36_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 36	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_JP_R36_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 36	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_KR_R36_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 36	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_R36_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 36	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LU_R36_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 36	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LV_R36_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 36	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_R36_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 36	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NL_R36_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 36	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NO_R36_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 36	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PL_R36_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 36	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PT_R36_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 36	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RO_R36_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 36	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RU_R36_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 36	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_R36_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 36	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SG_R36_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 36	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SI_R36_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 36	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SK_R36_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 36	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_TR_R36_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 36	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_US_R36_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 36	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x2_R36_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 36	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_R37_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 37	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AT_R37_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 37	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AU_R37_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 37	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_R37_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 37	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BG_R37_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 37	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BR_R37_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 37	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CA_R37_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 37	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CH_R37_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 37	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CN_R37_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 37	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CY_R37_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 37	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_R37_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 37	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DE_R37_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 37	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DK_R37_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 37	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_R37_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 37	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_ES_R37_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 37	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FI_R37_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 37	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FR_R37_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 37	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GB_R37_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 37	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GR_R37_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 37	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HK_R37_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 37	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_R37_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 37	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HU_R37_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 37	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IE_R37_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 37	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IL_R37_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 37	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IT_R37_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 37	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_JP_R37_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 37	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_KR_R37_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 37	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_R37_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 37	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LU_R37_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 37	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LV_R37_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 37	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_R37_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 37	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_NL_R37_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 37	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NO_R37_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 37	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PL_R37_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 37	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PT_R37_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 37	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RO_R37_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 37	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RU_R37_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 37	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_R37_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 37	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SG_R37_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 37	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SI_R37_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 37	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SK_R37_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 37	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_TR_R37_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 37	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_US_R37_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 37	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x2_R37_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 37	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_R38_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 38	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AT_R38_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 38	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AU_R38_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 38	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_R38_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 38	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_BG_R38_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 38	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BR_R38_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 38	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CA_R38_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 38	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CH_R38_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 38	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CN_R38_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 38	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CY_R38_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 38	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_R38_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 38	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DE_R38_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 38	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DK_R38_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 38	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_R38_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 38	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_ES_R38_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 38	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FI_R38_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 38	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FR_R38_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 38	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GB_R38_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 38	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GR_R38_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 38	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HK_R38_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 38	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_R38_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 38	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_HU_R38_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 38	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IE_R38_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 38	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IL_R38_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 38	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IT_R38_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 38	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_JP_R38_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 38	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_KR_R38_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 38	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_R38_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 38	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LU_R38_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 38	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LV_R38_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 38	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_R38_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 38	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NL_R38_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 38	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NO_R38_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 38	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PL_R38_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 38	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PT_R38_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 38	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RO_R38_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 38	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RU_R38_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 38	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_R38_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 38	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_SG_R38_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 38	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SI_R38_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 38	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SK_R38_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 38	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_TR_R38_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 38	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_US_R38_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 38	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x2_R38_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 38	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_R39_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 39	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AT_R39_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 39	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AU_R39_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 39	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_R39_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 39	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BG_R39_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 39	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BR_R39_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 39	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CA_R39_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 39	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CH_R39_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 39	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CN_R39_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 39	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CY_R39_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 39	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_R39_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 39	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_DE_R39_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 39	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DK_R39_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 39	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_R39_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 39	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_ES_R39_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 39	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FI_R39_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 39	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FR_R39_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 39	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GB_R39_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 39	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GR_R39_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 39	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HK_R39_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 39	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_R39_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 39	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HU_R39_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 39	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IE_R39_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 39	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IL_R39_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 39	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IT_R39_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 39	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_JP_R39_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 39	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_KR_R39_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 39	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_R39_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 39	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_LU_R39_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 39	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LV_R39_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 39	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_R39_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 39	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NL_R39_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 39	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NO_R39_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 39	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PL_R39_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 39	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PT_R39_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 39	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RO_R39_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 39	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RU_R39_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 39	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_R39_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 39	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SG_R39_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 39	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SI_R39_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 39	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SK_R39_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 39	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_TR_R39_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 39	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_US_R39_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 39	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x2_R39_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 39	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_R40_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 40	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_AT_R40_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 40	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AU_R40_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 40	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_R40_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 40	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BG_R40_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 40	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BR_R40_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 40	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CA_R40_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 40	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CH_R40_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 40	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CN_R40_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 40	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CY_R40_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 40	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_R40_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 40	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DE_R40_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 40	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DK_R40_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 40	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_R40_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 40	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_ES_R40_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 40	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FI_R40_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 40	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FR_R40_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 40	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GB_R40_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 40	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_GR_R40_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 40	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HK_R40_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 40	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_R40_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 40	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HU_R40_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 40	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IE_R40_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 40	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IL_R40_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 40	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IT_R40_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 40	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_JP_R40_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 40	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_KR_R40_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 40	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_R40_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 40	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LU_R40_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 40	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LV_R40_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 40	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_R40_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 40	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NL_R40_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 40	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NO_R40_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 40	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PL_R40_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 40	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PT_R40_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 40	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_RO_R40_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 40	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RU_R40_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 40	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_R40_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 40	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SG_R40_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 40	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SI_R40_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 40	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SK_R40_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 40	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_TR_R40_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 40	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_US_R40_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 40	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x2_R40_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 40	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_R41_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 41	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AT_R41_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 41	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AU_R41_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 41	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_R41_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 41	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BG_R41_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 41	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BR_R41_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 41	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CA_R41_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 41	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CH_R41_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 41	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_CN_R41_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 41	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CY_R41_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 41	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_R41_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 41	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DE_R41_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 41	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DK_R41_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 41	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_R41_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 41	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_ES_R41_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 41	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FI_R41_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 41	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FR_R41_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 41	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GB_R41_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 41	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GR_R41_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 41	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HK_R41_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 41	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_R41_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 41	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HU_R41_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 41	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IE_R41_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 41	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IL_R41_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 41	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IT_R41_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 41	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_JP_R41_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 41	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_KR_R41_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 41	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_R41_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 41	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LU_R41_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 41	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LV_R41_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 41	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_R41_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 41	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NL_R41_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 41	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NO_R41_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 41	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PL_R41_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 41	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PT_R41_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 41	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RO_R41_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 41	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RU_R41_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 41	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_R41_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 41	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SG_R41_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 41	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SI_R41_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 41	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SK_R41_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 41	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_TR_R41_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 41	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_US_R41_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 41	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x2_R41_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 41	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_R42_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 42	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AT_R42_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 42	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AU_R42_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 42	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_R42_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 42	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BG_R42_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 42	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BR_R42_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 42	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CA_R42_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 42	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CH_R42_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 42	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CN_R42_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 42	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CY_R42_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 42	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_R42_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 42	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DE_R42_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 42	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DK_R42_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 42	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_R42_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 42	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_ES_R42_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 42	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_FI_R42_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 42	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FR_R42_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 42	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GB_R42_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 42	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GR_R42_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 42	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HK_R42_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 42	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_R42_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 42	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HU_R42_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 42	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IE_R42_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 42	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IL_R42_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 42	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IT_R42_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 42	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_JP_R42_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 42	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_KR_R42_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 42	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_R42_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 42	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LU_R42_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 42	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LV_R42_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 42	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_R42_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 42	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NL_R42_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 42	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_NO_R42_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 42	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PL_R42_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 42	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PT_R42_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 42	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RO_R42_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 42	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RU_R42_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 42	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_R42_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 42	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SG_R42_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 42	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SI_R42_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 42	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SK_R42_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 42	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_TR_R42_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 42	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_US_R42_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 42	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x2_R42_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 42	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_R43_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 43	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AT_R43_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 43	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AU_R43_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 43	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_R43_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 43	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BG_R43_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 43	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_BR_R43_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 43	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CA_R43_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 43	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CH_R43_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 43	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CN_R43_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 43	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CY_R43_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 43	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_R43_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 43	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DE_R43_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 43	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DK_R43_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 43	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_R43_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 43	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_ES_R43_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 43	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FI_R43_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 43	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FR_R43_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 43	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GB_R43_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 43	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GR_R43_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 43	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HK_R43_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 43	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_R43_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 43	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HU_R43_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 43	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_IE_R43_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 43	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IL_R43_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 43	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IT_R43_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 43	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_JP_R43_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 43	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_KR_R43_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 43	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_R43_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 43	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LU_R43_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 43	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LV_R43_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 43	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_R43_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 43	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NL_R43_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 43	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NO_R43_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 43	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PL_R43_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 43	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PT_R43_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 43	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RO_R43_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 43	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RU_R43_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 43	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_R43_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 43	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SG_R43_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 43	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_SI_R43_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 43	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SK_R43_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 43	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_TR_R43_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 43	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_US_R43_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 43	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x2_R43_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 43	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_R44_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 44	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AT_R44_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 44	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AU_R44_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 44	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_R44_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 44	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BG_R44_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 44	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BR_R44_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 44	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CA_R44_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 44	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CH_R44_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 44	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CN_R44_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 44	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CY_R44_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 44	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_R44_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 44	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DE_R44_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 44	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_DK_R44_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 44	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_R44_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 44	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_ES_R44_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 44	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FI_R44_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 44	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FR_R44_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 44	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GB_R44_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 44	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GR_R44_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 44	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HK_R44_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 44	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_R44_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 44	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HU_R44_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 44	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IE_R44_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 44	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IL_R44_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 44	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IT_R44_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 44	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_JP_R44_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 44	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_KR_R44_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 44	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_R44_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 44	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LU_R44_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 44	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_LV_R44_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 44	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_R44_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 44	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NL_R44_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 44	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NO_R44_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 44	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PL_R44_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 44	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PT_R44_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 44	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RO_R44_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 44	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RU_R44_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 44	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_R44_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 44	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SG_R44_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 44	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SI_R44_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 44	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SK_R44_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 44	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_TR_R44_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 44	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_US_R44_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 44	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x2_R44_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 44	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_R45_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 45	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AT_R45_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 45	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_AU_R45_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 45	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_R45_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 45	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BG_R45_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 45	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BR_R45_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 45	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CA_R45_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 45	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CH_R45_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 45	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CN_R45_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 45	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CY_R45_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 45	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_R45_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 45	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DE_R45_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 45	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DK_R45_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 45	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_R45_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 45	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_ES_R45_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 45	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FI_R45_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 45	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FR_R45_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 45	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GB_R45_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 45	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GR_R45_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 45	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_HK_R45_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 45	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_R45_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 45	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HU_R45_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 45	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IE_R45_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 45	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IL_R45_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 45	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IT_R45_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 45	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_JP_R45_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 45	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_KR_R45_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 45	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_R45_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 45	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LU_R45_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 45	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LV_R45_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 45	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_R45_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 45	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NL_R45_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 45	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NO_R45_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 45	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PL_R45_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 45	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PT_R45_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 45	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RO_R45_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 45	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_RU_R45_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 45	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_R45_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 45	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SG_R45_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 45	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SI_R45_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 45	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SK_R45_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 45	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_TR_R45_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 45	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_US_R45_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 45	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x2_R45_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 45	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_R46_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 46	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AT_R46_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 46	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AU_R46_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 46	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_R46_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 46	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BG_R46_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 46	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BR_R46_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 46	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CA_R46_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 46	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CH_R46_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 46	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CN_R46_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 46	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_CY_R46_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 46	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_R46_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 46	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DE_R46_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 46	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DK_R46_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 46	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_R46_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 46	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_ES_R46_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 46	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FI_R46_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 46	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FR_R46_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 46	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GB_R46_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 46	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GR_R46_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 46	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HK_R46_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 46	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_R46_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 46	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HU_R46_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 46	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IE_R46_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 46	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IL_R46_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 46	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IT_R46_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 46	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_JP_R46_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 46	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_KR_R46_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 46	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_R46_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 46	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LU_R46_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 46	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LV_R46_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 46	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_R46_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 46	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NL_R46_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 46	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NO_R46_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 46	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PL_R46_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 46	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PT_R46_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 46	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RO_R46_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 46	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RU_R46_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 46	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_R46_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 46	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SG_R46_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 46	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SI_R46_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 46	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SK_R46_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 46	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_TR_R46_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 46	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_US_R46_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 46	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_x2_R46_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 46	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_R47_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 47	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AT_R47_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 47	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AU_R47_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 47	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_R47_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 47	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BG_R47_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 47	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BR_R47_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 47	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CA_R47_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 47	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CH_R47_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 47	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CN_R47_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 47	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CY_R47_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 47	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_R47_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 47	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DE_R47_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 47	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DK_R47_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 47	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_R47_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 47	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_ES_R47_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 47	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FI_R47_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 47	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_FR_R47_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 47	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GB_R47_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 47	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GR_R47_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 47	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HK_R47_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 47	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_R47_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 47	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HU_R47_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 47	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IE_R47_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 47	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IL_R47_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 47	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IT_R47_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 47	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_JP_R47_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 47	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_KR_R47_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 47	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_R47_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 47	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LU_R47_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 47	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LV_R47_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 47	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_R47_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 47	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NL_R47_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 47	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NO_R47_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 47	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_PL_R47_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 47	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PT_R47_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 47	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RO_R47_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 47	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RU_R47_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 47	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_R47_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 47	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SG_R47_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 47	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SI_R47_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 47	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SK_R47_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 47	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_TR_R47_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 47	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_US_R47_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 47	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x2_R47_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 47	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_R48_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 48	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AT_R48_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 48	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AU_R48_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 48	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_R48_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 48	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BG_R48_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 48	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BR_R48_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 48	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_CA_R48_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 48	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CH_R48_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 48	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CN_R48_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 48	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CY_R48_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 48	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_R48_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 48	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DE_R48_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 48	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DK_R48_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 48	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_R48_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 48	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_ES_R48_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 48	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FI_R48_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 48	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FR_R48_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 48	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GB_R48_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 48	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GR_R48_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 48	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HK_R48_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 48	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_R48_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 48	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HU_R48_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 48	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IE_R48_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 48	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_IL_R48_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 48	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IT_R48_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 48	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_JP_R48_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 48	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_KR_R48_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 48	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_R48_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 48	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LU_R48_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 48	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LV_R48_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 48	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_R48_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 48	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NL_R48_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 48	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NO_R48_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 48	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PL_R48_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 48	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PT_R48_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 48	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RO_R48_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 48	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RU_R48_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 48	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_R48_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 48	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SG_R48_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 48	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SI_R48_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 48	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_SK_R48_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 48	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_TR_R48_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 48	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_US_R48_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 48	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x2_R48_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 48	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_R49_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 49	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AT_R49_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 49	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AU_R49_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 49	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_R49_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 49	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BG_R49_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 49	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BR_R49_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 49	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CA_R49_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 49	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CH_R49_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 49	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CN_R49_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 49	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CY_R49_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 49	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_R49_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 49	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DE_R49_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 49	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DK_R49_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 49	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_EE_R49_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 49	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_ES_R49_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 49	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FI_R49_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 49	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FR_R49_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 49	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GB_R49_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 49	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GR_R49_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 49	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HK_R49_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 49	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_R49_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 49	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HU_R49_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 49	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IE_R49_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 49	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IL_R49_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 49	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IT_R49_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 49	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_JP_R49_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 49	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_KR_R49_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 49	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_R49_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 49	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LU_R49_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 49	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LV_R49_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 49	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_MT_R49_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 49	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NL_R49_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 49	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NO_R49_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 49	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PL_R49_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 49	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PT_R49_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 49	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RO_R49_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 49	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RU_R49_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 49	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_R49_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 49	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SG_R49_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 49	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SI_R49_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 49	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SK_R49_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 49	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_TR_R49_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 49	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_US_R49_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 49	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x2_R49_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 49	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_R50_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 50	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AT_R50_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 50	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AU_R50_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 50	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_BE_R50_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 50	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BG_R50_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 50	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BR_R50_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 50	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CA_R50_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 50	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CH_R50_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 50	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CN_R50_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 50	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CY_R50_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 50	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_R50_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 50	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DE_R50_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 50	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DK_R50_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 50	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_R50_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 50	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_ES_R50_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 50	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FI_R50_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 50	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FR_R50_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 50	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GB_R50_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 50	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GR_R50_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 50	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HK_R50_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 50	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_HR_R50_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 50	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HU_R50_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 50	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IE_R50_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 50	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IL_R50_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 50	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IT_R50_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 50	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_JP_R50_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 50	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_KR_R50_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 50	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_R50_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 50	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LU_R50_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 50	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LV_R50_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 50	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_R50_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 50	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NL_R50_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 50	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NO_R50_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 50	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PL_R50_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 50	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PT_R50_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 50	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RO_R50_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 50	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RU_R50_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 50	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_SE_R50_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 50	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SG_R50_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 50	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SI_R50_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 50	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SK_R50_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 50	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_TR_R50_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 50	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_US_R50_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 50	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x2_R50_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 50	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_R51_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 51	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AT_R51_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 51	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AU_R51_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 51	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_R51_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 51	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BG_R51_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 51	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BR_R51_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 51	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CA_R51_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 51	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CH_R51_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 51	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CN_R51_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 51	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CY_R51_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 51	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_CZ_R51_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 51	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DE_R51_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 51	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DK_R51_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 51	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_R51_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 51	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_ES_R51_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 51	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FI_R51_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 51	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FR_R51_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 51	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GB_R51_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 51	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GR_R51_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 51	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HK_R51_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 51	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_R51_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 51	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HU_R51_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 51	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IE_R51_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 51	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IL_R51_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 51	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IT_R51_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 51	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_JP_R51_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 51	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_KR_R51_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 51	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_LT_R51_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 51	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LU_R51_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 51	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LV_R51_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 51	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_R51_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 51	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NL_R51_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 51	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NO_R51_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 51	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PL_R51_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 51	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PT_R51_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 51	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RO_R51_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 51	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RU_R51_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 51	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_R51_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 51	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SG_R51_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 51	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SI_R51_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 51	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SK_R51_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 51	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_TR_R51_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 51	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_US_R51_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 51	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x2_R51_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 51	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_x0_R52_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 52	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AT_R52_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 52	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AU_R52_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 52	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_R52_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 52	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BG_R52_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 52	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BR_R52_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 52	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CA_R52_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 52	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CH_R52_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 52	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CN_R52_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 52	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CY_R52_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 52	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_R52_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 52	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DE_R52_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 52	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DK_R52_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 52	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_R52_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 52	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_ES_R52_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 52	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FI_R52_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 52	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FR_R52_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 52	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_GB_R52_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 52	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GR_R52_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 52	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HK_R52_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 52	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_R52_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 52	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HU_R52_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 52	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IE_R52_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 52	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IL_R52_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 52	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IT_R52_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 52	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_JP_R52_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 52	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_KR_R52_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 52	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_R52_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 52	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LU_R52_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 52	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LV_R52_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 52	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_R52_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 52	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NL_R52_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 52	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NO_R52_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 52	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PL_R52_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 52	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_PT_R52_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 52	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RO_R52_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 52	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RU_R52_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 52	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_R52_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 52	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SG_R52_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 52	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SI_R52_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 52	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SK_R52_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 52	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_TR_R52_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 52	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_US_R52_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 52	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x2_R52_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 52	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_R53_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 53	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AT_R53_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 53	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AU_R53_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 53	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_R53_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 53	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BG_R53_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 53	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BR_R53_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 53	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CA_R53_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 53	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_CH_R53_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 53	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CN_R53_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 53	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CY_R53_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 53	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_R53_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 53	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DE_R53_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 53	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DK_R53_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 53	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_R53_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 53	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_ES_R53_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 53	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FI_R53_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 53	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FR_R53_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 53	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GB_R53_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 53	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GR_R53_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 53	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HK_R53_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 53	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_R53_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 53	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HU_R53_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 53	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IE_R53_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 53	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IL_R53_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 53	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_IT_R53_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 53	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_JP_R53_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 53	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_KR_R53_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 53	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_R53_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 53	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LU_R53_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 53	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LV_R53_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 53	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_R53_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 53	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NL_R53_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 53	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NO_R53_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 53	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PL_R53_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 53	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PT_R53_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 53	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RO_R53_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 53	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RU_R53_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 53	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_R53_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 53	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SG_R53_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 53	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SI_R53_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 53	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SK_R53_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 53	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_TR_R53_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 53	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_US_R53_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 53	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x2_R53_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 53	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_R54_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 54	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AT_R54_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 54	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AU_R54_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 54	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_R54_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 54	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BG_R54_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 54	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BR_R54_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 54	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CA_R54_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 54	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CH_R54_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 54	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CN_R54_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 54	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CY_R54_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 54	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_R54_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 54	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DE_R54_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 54	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DK_R54_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 54	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_R54_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 54	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_ES_R54_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 54	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FI_R54_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 54	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FR_R54_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 54	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GB_R54_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 54	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GR_R54_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 54	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HK_R54_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 54	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_R54_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 54	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HU_R54_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 54	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IE_R54_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 54	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IL_R54_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 54	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IT_R54_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 54	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_JP_R54_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 54	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_KR_R54_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 54	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_R54_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 54	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LU_R54_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 54	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LV_R54_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 54	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_R54_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 54	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_NL_R54_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 54	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NO_R54_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 54	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PL_R54_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 54	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PT_R54_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 54	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RO_R54_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 54	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RU_R54_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 54	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_R54_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 54	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SG_R54_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 54	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SI_R54_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 54	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SK_R54_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 54	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_TR_R54_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 54	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_US_R54_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 54	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x2_R54_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 54	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_R55_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 55	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AT_R55_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 55	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AU_R55_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 55	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_R55_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 55	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_BG_R55_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 55	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BR_R55_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 55	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CA_R55_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 55	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CH_R55_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 55	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CN_R55_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 55	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CY_R55_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 55	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_R55_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 55	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DE_R55_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 55	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DK_R55_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 55	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_R55_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 55	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_ES_R55_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 55	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FI_R55_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 55	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FR_R55_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 55	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GB_R55_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 55	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GR_R55_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 55	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HK_R55_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 55	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_R55_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 55	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_HU_R55_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 55	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IE_R55_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 55	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IL_R55_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 55	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IT_R55_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 55	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_JP_R55_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 55	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_KR_R55_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 55	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_R55_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 55	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LU_R55_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 55	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LV_R55_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 55	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_R55_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 55	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NL_R55_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 55	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NO_R55_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 55	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PL_R55_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 55	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PT_R55_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 55	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RO_R55_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 55	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RU_R55_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 55	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_R55_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 55	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_SG_R55_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 55	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SI_R55_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 55	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SK_R55_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 55	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_TR_R55_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 55	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_US_R55_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 55	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x2_R55_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 55	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_R56_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 56	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AT_R56_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 56	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AU_R56_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 56	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_R56_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 56	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BG_R56_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 56	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BR_R56_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 56	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CA_R56_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 56	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CH_R56_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 56	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CN_R56_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 56	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CY_R56_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 56	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_R56_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 56	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_DE_R56_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 56	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DK_R56_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 56	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_R56_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 56	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_ES_R56_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 56	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FI_R56_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 56	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FR_R56_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 56	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GB_R56_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 56	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GR_R56_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 56	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HK_R56_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 56	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_R56_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 56	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HU_R56_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 56	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IE_R56_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 56	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IL_R56_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 56	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IT_R56_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 56	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_JP_R56_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 56	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_KR_R56_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 56	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_R56_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 56	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_LU_R56_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 56	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LV_R56_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 56	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_R56_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 56	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NL_R56_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 56	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NO_R56_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 56	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PL_R56_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 56	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PT_R56_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 56	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RO_R56_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 56	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RU_R56_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 56	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_R56_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 56	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SG_R56_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 56	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SI_R56_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 56	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SK_R56_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 56	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_TR_R56_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 56	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_US_R56_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 56	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x2_R56_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 56	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_R57_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 57	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_AT_R57_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 57	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AU_R57_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 57	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_R57_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 57	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BG_R57_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 57	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BR_R57_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 57	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CA_R57_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 57	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CH_R57_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 57	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CN_R57_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 57	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CY_R57_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 57	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_R57_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 57	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DE_R57_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 57	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DK_R57_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 57	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_R57_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 57	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_ES_R57_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 57	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FI_R57_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 57	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FR_R57_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 57	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GB_R57_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 57	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_GR_R57_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 57	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HK_R57_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 57	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_R57_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 57	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HU_R57_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 57	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IE_R57_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 57	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IL_R57_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 57	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IT_R57_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 57	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_JP_R57_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 57	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_KR_R57_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 57	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_R57_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 57	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LU_R57_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 57	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LV_R57_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 57	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_R57_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 57	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NL_R57_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 57	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NO_R57_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 57	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PL_R57_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 57	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PT_R57_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 57	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_RO_R57_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 57	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RU_R57_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 57	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_R57_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 57	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SG_R57_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 57	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SI_R57_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 57	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SK_R57_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 57	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_TR_R57_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 57	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_US_R57_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 57	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x2_R57_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 57	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_R58_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 58	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AT_R58_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 58	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AU_R58_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 58	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_R58_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 58	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BG_R58_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 58	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BR_R58_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 58	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CA_R58_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 58	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CH_R58_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 58	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_CN_R58_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 58	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CY_R58_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 58	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_R58_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 58	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DE_R58_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 58	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DK_R58_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 58	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_R58_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 58	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_ES_R58_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 58	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FI_R58_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 58	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FR_R58_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 58	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GB_R58_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 58	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GR_R58_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 58	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HK_R58_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 58	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_R58_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 58	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HU_R58_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 58	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IE_R58_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 58	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IL_R58_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 58	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IT_R58_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 58	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_JP_R58_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 58	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_KR_R58_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 58	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_R58_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 58	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LU_R58_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 58	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LV_R58_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 58	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_R58_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 58	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NL_R58_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 58	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NO_R58_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 58	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PL_R58_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 58	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PT_R58_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 58	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RO_R58_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 58	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RU_R58_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 58	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_R58_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 58	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SG_R58_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 58	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SI_R58_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 58	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SK_R58_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 58	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_TR_R58_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 58	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_US_R58_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 58	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x2_R58_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 58	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_R59_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 59	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AT_R59_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 59	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AU_R59_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 59	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_R59_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 59	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BG_R59_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 59	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BR_R59_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 59	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CA_R59_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 59	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CH_R59_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 59	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CN_R59_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 59	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CY_R59_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 59	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_R59_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 59	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DE_R59_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 59	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DK_R59_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 59	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_R59_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 59	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_ES_R59_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 59	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_FI_R59_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 59	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FR_R59_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 59	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GB_R59_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 59	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GR_R59_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 59	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HK_R59_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 59	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_R59_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 59	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HU_R59_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 59	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IE_R59_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 59	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IL_R59_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 59	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IT_R59_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 59	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_JP_R59_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 59	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_KR_R59_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 59	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_R59_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 59	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LU_R59_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 59	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LV_R59_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 59	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_R59_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 59	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NL_R59_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 59	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_NO_R59_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 59	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PL_R59_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 59	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PT_R59_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 59	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RO_R59_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 59	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RU_R59_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 59	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_R59_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 59	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SG_R59_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 59	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SI_R59_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 59	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SK_R59_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 59	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_TR_R59_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 59	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_US_R59_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 59	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x2_R59_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 59	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_R60_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 60	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AT_R60_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 60	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AU_R60_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 60	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_R60_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 60	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BG_R60_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 60	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_BR_R60_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 60	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CA_R60_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 60	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CH_R60_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 60	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CN_R60_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 60	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CY_R60_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 60	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_R60_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 60	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DE_R60_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 60	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DK_R60_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 60	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_R60_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 60	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_ES_R60_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 60	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FI_R60_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 60	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FR_R60_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 60	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GB_R60_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 60	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GR_R60_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 60	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HK_R60_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 60	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_R60_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 60	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HU_R60_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 60	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_IE_R60_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 60	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IL_R60_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 60	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IT_R60_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 60	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_JP_R60_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 60	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_KR_R60_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 60	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_R60_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 60	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LU_R60_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 60	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LV_R60_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 60	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_R60_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 60	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NL_R60_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 60	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NO_R60_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 60	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PL_R60_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 60	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PT_R60_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 60	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RO_R60_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 60	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RU_R60_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 60	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_R60_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 60	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SG_R60_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 60	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_SI_R60_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 60	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SK_R60_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 60	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_TR_R60_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 60	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_US_R60_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 60	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x2_R60_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 60	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_R61_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 61	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AT_R61_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 61	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AU_R61_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 61	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_R61_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 61	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BG_R61_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 61	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BR_R61_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 61	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CA_R61_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 61	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CH_R61_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 61	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CN_R61_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 61	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CY_R61_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 61	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_R61_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 61	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DE_R61_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 61	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_DK_R61_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 61	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_R61_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 61	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_ES_R61_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 61	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FI_R61_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 61	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FR_R61_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 61	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GB_R61_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 61	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GR_R61_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 61	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HK_R61_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 61	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_R61_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 61	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HU_R61_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 61	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IE_R61_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 61	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IL_R61_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 61	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IT_R61_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 61	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_JP_R61_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 61	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_KR_R61_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 61	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_R61_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 61	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LU_R61_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 61	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_LV_R61_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 61	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_R61_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 61	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NL_R61_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 61	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NO_R61_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 61	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PL_R61_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 61	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PT_R61_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 61	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RO_R61_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 61	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RU_R61_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 61	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_R61_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 61	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SG_R61_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 61	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SI_R61_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 61	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SK_R61_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 61	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_TR_R61_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 61	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_US_R61_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 61	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x2_R61_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 61	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_R62_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 62	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AT_R62_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 62	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_AU_R62_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 62	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_R62_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 62	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BG_R62_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 62	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BR_R62_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 62	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CA_R62_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 62	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CH_R62_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 62	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CN_R62_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 62	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CY_R62_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 62	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_R62_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 62	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DE_R62_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 62	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DK_R62_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 62	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_R62_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 62	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_ES_R62_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 62	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FI_R62_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 62	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FR_R62_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 62	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GB_R62_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 62	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GR_R62_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 62	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_HK_R62_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 62	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_R62_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 62	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HU_R62_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 62	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IE_R62_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 62	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IL_R62_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 62	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IT_R62_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 62	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_JP_R62_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 62	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_KR_R62_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 62	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_R62_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 62	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LU_R62_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 62	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LV_R62_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 62	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_R62_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 62	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NL_R62_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 62	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NO_R62_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 62	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PL_R62_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 62	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PT_R62_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 62	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RO_R62_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 62	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_RU_R62_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 62	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_R62_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 62	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SG_R62_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 62	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SI_R62_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 62	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SK_R62_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 62	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_TR_R62_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 62	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_US_R62_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 62	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x2_R62_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 62	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_R63_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 63	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AT_R63_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 63	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AU_R63_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 63	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_R63_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 63	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BG_R63_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 63	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BR_R63_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 63	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CA_R63_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 63	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CH_R63_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 63	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CN_R63_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 63	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_CY_R63_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 63	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_R63_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 63	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DE_R63_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 63	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DK_R63_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 63	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_R63_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 63	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_ES_R63_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 63	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FI_R63_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 63	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FR_R63_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 63	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GB_R63_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 63	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GR_R63_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 63	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HK_R63_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 63	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_R63_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 63	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HU_R63_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 63	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IE_R63_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 63	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IL_R63_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 63	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IT_R63_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 63	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_JP_R63_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 63	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_KR_R63_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 63	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_R63_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 63	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LU_R63_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 63	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LV_R63_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 63	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_R63_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 63	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NL_R63_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 63	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NO_R63_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 63	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PL_R63_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 63	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PT_R63_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 63	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RO_R63_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 63	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RU_R63_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 63	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_R63_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 63	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SG_R63_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 63	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SI_R63_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 63	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SK_R63_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 63	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_TR_R63_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 63	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_US_R63_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 63	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_x2_R63_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 63	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_R64_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 64	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AT_R64_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 64	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AU_R64_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 64	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_R64_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 64	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BG_R64_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 64	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BR_R64_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 64	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CA_R64_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 64	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CH_R64_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 64	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CN_R64_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 64	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CY_R64_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 64	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_R64_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 64	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DE_R64_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 64	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DK_R64_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 64	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_R64_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 64	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_ES_R64_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 64	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FI_R64_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 64	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_FR_R64_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 64	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GB_R64_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 64	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GR_R64_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 64	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HK_R64_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 64	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_R64_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 64	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HU_R64_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 64	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IE_R64_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 64	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IL_R64_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 64	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IT_R64_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 64	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_JP_R64_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 64	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_KR_R64_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 64	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_R64_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 64	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LU_R64_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 64	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LV_R64_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 64	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_R64_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 64	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NL_R64_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 64	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NO_R64_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 64	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_PL_R64_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 64	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PT_R64_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 64	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RO_R64_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 64	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RU_R64_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 64	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_R64_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 64	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SG_R64_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 64	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SI_R64_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 64	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SK_R64_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 64	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_TR_R64_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 64	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_US_R64_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 64	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x2_R64_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 64	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_R65_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 65	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AT_R65_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 65	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AU_R65_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 65	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_R65_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 65	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BG_R65_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 65	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BR_R65_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 65	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_CA_R65_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 65	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CH_R65_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 65	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CN_R65_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 65	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CY_R65_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 65	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_R65_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 65	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DE_R65_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 65	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DK_R65_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 65	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_R65_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 65	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_ES_R65_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 65	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FI_R65_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 65	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FR_R65_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 65	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GB_R65_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 65	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GR_R65_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 65	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HK_R65_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 65	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_R65_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 65	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HU_R65_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 65	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IE_R65_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 65	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_IL_R65_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 65	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IT_R65_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 65	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_JP_R65_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 65	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_KR_R65_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 65	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_R65_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 65	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LU_R65_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 65	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LV_R65_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 65	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_R65_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 65	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NL_R65_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 65	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NO_R65_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 65	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PL_R65_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 65	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PT_R65_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 65	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RO_R65_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 65	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RU_R65_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 65	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_R65_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 65	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SG_R65_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 65	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SI_R65_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 65	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_SK_R65_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 65	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_TR_R65_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 65	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_US_R65_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 65	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x2_R65_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 65	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_R66_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 66	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AT_R66_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 66	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AU_R66_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 66	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_R66_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 66	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BG_R66_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 66	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BR_R66_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 66	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CA_R66_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 66	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CH_R66_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 66	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CN_R66_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 66	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CY_R66_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 66	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_R66_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 66	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DE_R66_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 66	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DK_R66_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 66	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_EE_R66_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 66	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_ES_R66_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 66	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FI_R66_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 66	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FR_R66_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 66	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GB_R66_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 66	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GR_R66_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 66	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HK_R66_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 66	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_R66_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 66	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HU_R66_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 66	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IE_R66_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 66	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IL_R66_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 66	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IT_R66_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 66	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_JP_R66_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 66	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_KR_R66_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 66	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_R66_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 66	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LU_R66_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 66	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LV_R66_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 66	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_MT_R66_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 66	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NL_R66_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 66	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NO_R66_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 66	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PL_R66_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 66	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PT_R66_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 66	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RO_R66_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 66	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RU_R66_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 66	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_R66_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 66	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SG_R66_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 66	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SI_R66_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 66	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SK_R66_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 66	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_TR_R66_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 66	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_US_R66_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 66	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x2_R66_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 66	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_R67_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 67	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AT_R67_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 67	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AU_R67_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 67	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_BE_R67_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 67	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BG_R67_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 67	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BR_R67_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 67	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CA_R67_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 67	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CH_R67_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 67	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CN_R67_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 67	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CY_R67_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 67	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_R67_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 67	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DE_R67_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 67	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DK_R67_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 67	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_R67_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 67	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_ES_R67_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 67	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FI_R67_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 67	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FR_R67_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 67	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GB_R67_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 67	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GR_R67_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 67	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HK_R67_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 67	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_HR_R67_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 67	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HU_R67_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 67	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IE_R67_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 67	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IL_R67_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 67	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IT_R67_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 67	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_JP_R67_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 67	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_KR_R67_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 67	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_R67_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 67	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LU_R67_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 67	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LV_R67_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 67	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_R67_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 67	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NL_R67_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 67	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NO_R67_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 67	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PL_R67_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 67	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PT_R67_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 67	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RO_R67_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 67	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RU_R67_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 67	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_SE_R67_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 67	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SG_R67_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 67	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SI_R67_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 67	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SK_R67_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 67	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_TR_R67_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 67	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_US_R67_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 67	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x2_R67_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 67	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_R68_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 68	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AT_R68_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 68	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AU_R68_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 68	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_R68_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 68	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BG_R68_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 68	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BR_R68_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 68	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CA_R68_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 68	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CH_R68_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 68	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CN_R68_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 68	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CY_R68_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 68	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_CZ_R68_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 68	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DE_R68_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 68	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DK_R68_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 68	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_R68_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 68	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_ES_R68_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 68	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FI_R68_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 68	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FR_R68_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 68	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GB_R68_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 68	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GR_R68_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 68	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HK_R68_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 68	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_R68_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 68	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HU_R68_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 68	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IE_R68_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 68	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IL_R68_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 68	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IT_R68_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 68	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_JP_R68_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 68	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_KR_R68_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 68	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_LT_R68_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 68	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LU_R68_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 68	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LV_R68_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 68	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_R68_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 68	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NL_R68_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 68	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NO_R68_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 68	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PL_R68_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 68	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PT_R68_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 68	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RO_R68_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 68	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RU_R68_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 68	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_R68_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 68	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SG_R68_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 68	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SI_R68_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 68	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SK_R68_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 68	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_TR_R68_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 68	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_US_R68_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 68	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x2_R68_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 68	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_x0_R69_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 69	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AT_R69_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 69	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AU_R69_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 69	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_R69_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 69	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BG_R69_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 69	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BR_R69_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 69	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CA_R69_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 69	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CH_R69_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 69	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CN_R69_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 69	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CY_R69_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 69	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_R69_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 69	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DE_R69_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 69	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DK_R69_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 69	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_R69_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 69	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_ES_R69_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 69	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FI_R69_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 69	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FR_R69_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 69	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_GB_R69_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 69	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GR_R69_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 69	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HK_R69_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 69	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_R69_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 69	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HU_R69_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 69	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IE_R69_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 69	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IL_R69_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 69	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IT_R69_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 69	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_JP_R69_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 69	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_KR_R69_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 69	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_R69_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 69	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LU_R69_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 69	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LV_R69_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 69	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_R69_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 69	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NL_R69_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 69	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NO_R69_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 69	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PL_R69_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 69	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_PT_R69_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 69	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RO_R69_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 69	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RU_R69_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 69	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_R69_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 69	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SG_R69_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 69	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SI_R69_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 69	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SK_R69_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 69	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_TR_R69_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 69	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_US_R69_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 69	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x2_R69_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 69	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_R70_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 70	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AT_R70_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 70	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AU_R70_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 70	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_R70_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 70	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BG_R70_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 70	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BR_R70_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 70	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CA_R70_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 70	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_CH_R70_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 70	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CN_R70_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 70	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CY_R70_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 70	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_R70_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 70	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DE_R70_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 70	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DK_R70_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 70	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_R70_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 70	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_ES_R70_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 70	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FI_R70_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 70	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FR_R70_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 70	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GB_R70_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 70	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GR_R70_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 70	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HK_R70_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 70	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_R70_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 70	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HU_R70_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 70	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IE_R70_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 70	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IL_R70_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 70	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_IT_R70_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 70	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_JP_R70_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 70	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_KR_R70_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 70	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_R70_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 70	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LU_R70_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 70	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LV_R70_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 70	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_R70_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 70	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NL_R70_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 70	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NO_R70_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 70	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PL_R70_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 70	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PT_R70_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 70	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RO_R70_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 70	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RU_R70_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 70	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_R70_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 70	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SG_R70_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 70	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SI_R70_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 70	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SK_R70_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 70	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_TR_R70_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 70	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_US_R70_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 70	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x2_R70_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 70	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_R71_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 71	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AT_R71_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 71	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AU_R71_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 71	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_R71_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 71	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BG_R71_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 71	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BR_R71_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 71	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CA_R71_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 71	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CH_R71_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 71	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CN_R71_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 71	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CY_R71_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 71	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_R71_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 71	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DE_R71_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 71	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DK_R71_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 71	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_R71_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 71	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_ES_R71_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 71	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FI_R71_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 71	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FR_R71_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 71	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GB_R71_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 71	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GR_R71_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 71	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HK_R71_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 71	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_R71_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 71	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HU_R71_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 71	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IE_R71_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 71	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IL_R71_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 71	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IT_R71_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 71	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_JP_R71_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 71	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_KR_R71_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 71	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_R71_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 71	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LU_R71_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 71	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LV_R71_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 71	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_R71_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 71	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_NL_R71_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 71	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NO_R71_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 71	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PL_R71_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 71	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PT_R71_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 71	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RO_R71_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 71	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RU_R71_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 71	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_R71_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 71	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SG_R71_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 71	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SI_R71_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 71	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SK_R71_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 71	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_TR_R71_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 71	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_US_R71_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 71	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x2_R71_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 71	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_R72_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 72	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AT_R72_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 72	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AU_R72_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 72	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_R72_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 72	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_BG_R72_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 72	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BR_R72_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 72	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CA_R72_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 72	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CH_R72_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 72	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CN_R72_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 72	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CY_R72_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 72	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_R72_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 72	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DE_R72_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 72	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DK_R72_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 72	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_R72_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 72	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_ES_R72_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 72	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FI_R72_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 72	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FR_R72_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 72	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GB_R72_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 72	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GR_R72_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 72	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HK_R72_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 72	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_R72_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 72	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_HU_R72_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 72	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IE_R72_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 72	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IL_R72_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 72	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IT_R72_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 72	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_JP_R72_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 72	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_KR_R72_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 72	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_R72_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 72	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LU_R72_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 72	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LV_R72_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 72	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_R72_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 72	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NL_R72_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 72	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NO_R72_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 72	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PL_R72_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 72	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PT_R72_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 72	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RO_R72_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 72	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RU_R72_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 72	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_R72_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 72	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_SG_R72_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 72	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SI_R72_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 72	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SK_R72_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 72	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_TR_R72_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 72	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_US_R72_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 72	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x2_R72_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 72	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_R73_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 73	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AT_R73_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 73	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AU_R73_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 73	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_R73_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 73	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BG_R73_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 73	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BR_R73_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 73	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CA_R73_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 73	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CH_R73_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 73	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CN_R73_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 73	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CY_R73_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 73	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_R73_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 73	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_DE_R73_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 73	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DK_R73_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 73	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_R73_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 73	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_ES_R73_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 73	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FI_R73_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 73	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FR_R73_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 73	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GB_R73_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 73	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GR_R73_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 73	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HK_R73_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 73	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_R73_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 73	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HU_R73_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 73	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IE_R73_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 73	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IL_R73_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 73	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IT_R73_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 73	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_JP_R73_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 73	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_KR_R73_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 73	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_R73_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 73	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_LU_R73_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 73	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LV_R73_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 73	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_R73_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 73	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NL_R73_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 73	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NO_R73_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 73	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PL_R73_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 73	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PT_R73_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 73	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RO_R73_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 73	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RU_R73_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 73	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_R73_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 73	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SG_R73_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 73	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SI_R73_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 73	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SK_R73_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 73	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_TR_R73_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 73	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_US_R73_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 73	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x2_R73_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 73	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_R74_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 74	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_AT_R74_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 74	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AU_R74_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 74	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_R74_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 74	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BG_R74_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 74	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BR_R74_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 74	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CA_R74_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 74	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CH_R74_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 74	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CN_R74_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 74	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CY_R74_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 74	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_R74_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 74	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DE_R74_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 74	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DK_R74_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 74	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_R74_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 74	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_ES_R74_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 74	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FI_R74_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 74	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FR_R74_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 74	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GB_R74_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 74	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_GR_R74_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 74	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HK_R74_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 74	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_R74_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 74	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HU_R74_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 74	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IE_R74_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 74	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IL_R74_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 74	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IT_R74_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 74	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_JP_R74_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 74	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_KR_R74_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 74	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_R74_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 74	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LU_R74_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 74	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LV_R74_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 74	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_R74_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 74	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NL_R74_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 74	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NO_R74_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 74	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PL_R74_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 74	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PT_R74_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 74	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_RO_R74_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 74	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RU_R74_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 74	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_R74_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 74	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SG_R74_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 74	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SI_R74_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 74	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SK_R74_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 74	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_TR_R74_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 74	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_US_R74_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 74	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x2_R74_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 74	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_R75_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 75	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AT_R75_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 75	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AU_R75_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 75	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_R75_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 75	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BG_R75_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 75	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BR_R75_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 75	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CA_R75_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 75	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CH_R75_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 75	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_CN_R75_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 75	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CY_R75_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 75	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_R75_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 75	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DE_R75_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 75	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DK_R75_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 75	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_R75_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 75	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_ES_R75_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 75	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FI_R75_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 75	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FR_R75_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 75	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GB_R75_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 75	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GR_R75_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 75	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HK_R75_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 75	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_R75_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 75	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HU_R75_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 75	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IE_R75_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 75	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IL_R75_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 75	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IT_R75_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 75	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_JP_R75_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 75	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_KR_R75_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 75	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_R75_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 75	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LU_R75_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 75	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LV_R75_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 75	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_R75_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 75	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NL_R75_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 75	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NO_R75_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 75	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PL_R75_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 75	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PT_R75_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 75	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RO_R75_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 75	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RU_R75_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 75	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_R75_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 75	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SG_R75_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 75	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SI_R75_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 75	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SK_R75_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 75	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_TR_R75_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 75	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_US_R75_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 75	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x2_R75_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 75	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_R76_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 76	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AT_R76_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 76	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AU_R76_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 76	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_R76_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 76	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BG_R76_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 76	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BR_R76_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 76	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CA_R76_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 76	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CH_R76_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 76	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CN_R76_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 76	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CY_R76_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 76	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_R76_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 76	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DE_R76_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 76	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DK_R76_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 76	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_R76_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 76	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_ES_R76_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 76	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_FI_R76_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 76	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FR_R76_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 76	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GB_R76_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 76	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GR_R76_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 76	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HK_R76_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 76	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_R76_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 76	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HU_R76_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 76	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IE_R76_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 76	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IL_R76_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 76	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IT_R76_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 76	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_JP_R76_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 76	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_KR_R76_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 76	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_R76_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 76	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LU_R76_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 76	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LV_R76_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 76	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_R76_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 76	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NL_R76_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 76	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_NO_R76_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 76	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PL_R76_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 76	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PT_R76_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 76	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RO_R76_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 76	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RU_R76_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 76	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_R76_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 76	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SG_R76_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 76	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SI_R76_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 76	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SK_R76_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 76	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_TR_R76_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 76	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_US_R76_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 76	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x2_R76_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 76	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_R77_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 77	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AT_R77_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 77	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AU_R77_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 77	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_R77_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 77	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BG_R77_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 77	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_BR_R77_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 77	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CA_R77_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 77	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CH_R77_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 77	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CN_R77_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 77	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CY_R77_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 77	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_R77_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 77	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DE_R77_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 77	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DK_R77_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 77	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_R77_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 77	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_ES_R77_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 77	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FI_R77_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 77	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FR_R77_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 77	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GB_R77_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 77	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GR_R77_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 77	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HK_R77_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 77	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_R77_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 77	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HU_R77_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 77	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_IE_R77_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 77	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IL_R77_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 77	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IT_R77_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 77	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_JP_R77_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 77	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_KR_R77_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 77	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_R77_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 77	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LU_R77_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 77	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LV_R77_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 77	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_R77_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 77	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NL_R77_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 77	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NO_R77_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 77	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PL_R77_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 77	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PT_R77_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 77	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RO_R77_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 77	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RU_R77_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 77	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_R77_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 77	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SG_R77_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 77	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_SI_R77_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 77	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SK_R77_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 77	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_TR_R77_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 77	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_US_R77_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 77	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x2_R77_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 77	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_R78_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 78	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AT_R78_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 78	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AU_R78_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 78	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_R78_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 78	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BG_R78_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 78	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BR_R78_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 78	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CA_R78_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 78	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CH_R78_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 78	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CN_R78_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 78	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CY_R78_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 78	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_R78_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 78	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DE_R78_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 78	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_DK_R78_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 78	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_R78_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 78	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_ES_R78_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 78	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FI_R78_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 78	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FR_R78_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 78	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GB_R78_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 78	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GR_R78_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 78	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HK_R78_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 78	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_R78_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 78	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HU_R78_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 78	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IE_R78_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 78	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IL_R78_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 78	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IT_R78_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 78	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_JP_R78_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 78	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_KR_R78_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 78	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_R78_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 78	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LU_R78_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 78	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_LV_R78_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 78	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_R78_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 78	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NL_R78_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 78	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NO_R78_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 78	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PL_R78_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 78	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PT_R78_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 78	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RO_R78_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 78	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RU_R78_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 78	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_R78_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 78	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SG_R78_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 78	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SI_R78_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 78	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SK_R78_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 78	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_TR_R78_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 78	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_US_R78_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 78	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x2_R78_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 78	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_R79_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 79	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AT_R79_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 79	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_AU_R79_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 79	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_R79_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 79	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BG_R79_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 79	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BR_R79_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 79	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CA_R79_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 79	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CH_R79_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 79	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CN_R79_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 79	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CY_R79_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 79	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_R79_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 79	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DE_R79_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 79	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DK_R79_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 79	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_R79_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 79	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_ES_R79_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 79	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FI_R79_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 79	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FR_R79_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 79	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GB_R79_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 79	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GR_R79_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 79	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_HK_R79_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 79	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_R79_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 79	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HU_R79_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 79	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IE_R79_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 79	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IL_R79_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 79	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IT_R79_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 79	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_JP_R79_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 79	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_KR_R79_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 79	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_R79_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 79	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LU_R79_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 79	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LV_R79_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 79	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_R79_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 79	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NL_R79_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 79	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NO_R79_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 79	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PL_R79_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 79	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PT_R79_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 79	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RO_R79_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 79	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_RU_R79_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 79	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_R79_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 79	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SG_R79_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 79	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SI_R79_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 79	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SK_R79_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 79	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_TR_R79_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 79	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_US_R79_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 79	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x2_R79_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 79	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_R80_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 80	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AT_R80_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 80	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AU_R80_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 80	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_R80_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 80	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BG_R80_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 80	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BR_R80_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 80	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CA_R80_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 80	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CH_R80_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 80	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CN_R80_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 80	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_CY_R80_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 80	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_R80_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 80	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DE_R80_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 80	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DK_R80_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 80	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_R80_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 80	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_ES_R80_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 80	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FI_R80_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 80	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FR_R80_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 80	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GB_R80_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 80	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GR_R80_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 80	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HK_R80_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 80	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_R80_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 80	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HU_R80_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 80	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IE_R80_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 80	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IL_R80_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 80	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IT_R80_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 80	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_JP_R80_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 80	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_KR_R80_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 80	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_R80_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 80	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LU_R80_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 80	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LV_R80_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 80	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_R80_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 80	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NL_R80_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 80	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NO_R80_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 80	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PL_R80_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 80	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PT_R80_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 80	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RO_R80_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 80	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RU_R80_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 80	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_R80_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 80	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SG_R80_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 80	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SI_R80_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 80	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SK_R80_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 80	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_TR_R80_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 80	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_US_R80_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 80	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_x2_R80_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 80	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_R81_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 81	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AT_R81_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 81	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AU_R81_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 81	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_R81_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 81	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BG_R81_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 81	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BR_R81_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 81	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CA_R81_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 81	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CH_R81_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 81	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CN_R81_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 81	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CY_R81_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 81	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_R81_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 81	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DE_R81_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 81	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DK_R81_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 81	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_R81_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 81	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_ES_R81_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 81	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FI_R81_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 81	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_FR_R81_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 81	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GB_R81_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 81	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GR_R81_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 81	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HK_R81_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 81	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_R81_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 81	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HU_R81_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 81	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IE_R81_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 81	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IL_R81_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 81	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IT_R81_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 81	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_JP_R81_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 81	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_KR_R81_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 81	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_R81_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 81	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LU_R81_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 81	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LV_R81_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 81	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_R81_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 81	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NL_R81_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 81	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NO_R81_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 81	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_PL_R81_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 81	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PT_R81_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 81	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RO_R81_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 81	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RU_R81_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 81	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_R81_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 81	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SG_R81_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 81	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SI_R81_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 81	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SK_R81_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 81	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_TR_R81_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 81	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_US_R81_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 81	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x2_R81_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 81	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_R82_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 82	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AT_R82_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 82	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AU_R82_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 82	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_R82_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 82	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BG_R82_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 82	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BR_R82_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 82	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_CA_R82_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 82	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CH_R82_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 82	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CN_R82_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 82	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CY_R82_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 82	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_R82_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 82	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DE_R82_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 82	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DK_R82_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 82	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_R82_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 82	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_ES_R82_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 82	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FI_R82_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 82	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FR_R82_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 82	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GB_R82_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 82	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GR_R82_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 82	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HK_R82_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 82	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_R82_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 82	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HU_R82_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 82	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IE_R82_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 82	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_IL_R82_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 82	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IT_R82_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 82	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_JP_R82_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 82	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_KR_R82_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 82	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_R82_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 82	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LU_R82_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 82	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LV_R82_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 82	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_R82_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 82	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NL_R82_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 82	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NO_R82_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 82	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PL_R82_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 82	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PT_R82_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 82	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RO_R82_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 82	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RU_R82_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 82	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_R82_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 82	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SG_R82_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 82	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SI_R82_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 82	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_SK_R82_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 82	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_TR_R82_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 82	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_US_R82_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 82	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x2_R82_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 82	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_R83_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 83	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AT_R83_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 83	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AU_R83_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 83	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_R83_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 83	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BG_R83_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 83	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BR_R83_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 83	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CA_R83_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 83	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CH_R83_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 83	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CN_R83_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 83	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CY_R83_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 83	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_R83_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 83	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DE_R83_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 83	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DK_R83_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 83	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_EE_R83_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 83	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_ES_R83_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 83	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FI_R83_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 83	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FR_R83_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 83	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GB_R83_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 83	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GR_R83_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 83	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HK_R83_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 83	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_R83_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 83	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HU_R83_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 83	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IE_R83_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 83	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IL_R83_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 83	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IT_R83_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 83	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_JP_R83_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 83	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_KR_R83_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 83	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_R83_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 83	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LU_R83_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 83	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LV_R83_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 83	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_MT_R83_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 83	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NL_R83_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 83	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NO_R83_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 83	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PL_R83_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 83	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PT_R83_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 83	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RO_R83_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 83	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RU_R83_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 83	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_R83_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 83	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SG_R83_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 83	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SI_R83_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 83	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SK_R83_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 83	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_TR_R83_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 83	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_US_R83_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 83	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x2_R83_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 83	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_R84_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 84	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AT_R84_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 84	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AU_R84_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 84	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_BE_R84_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 84	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BG_R84_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 84	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BR_R84_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 84	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CA_R84_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 84	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CH_R84_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 84	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CN_R84_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 84	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CY_R84_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 84	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_R84_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 84	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DE_R84_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 84	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DK_R84_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 84	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_R84_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 84	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_ES_R84_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 84	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FI_R84_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 84	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FR_R84_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 84	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GB_R84_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 84	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GR_R84_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 84	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HK_R84_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 84	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_HR_R84_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 84	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HU_R84_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 84	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IE_R84_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 84	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IL_R84_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 84	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IT_R84_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 84	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_JP_R84_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 84	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_KR_R84_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 84	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_R84_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 84	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LU_R84_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 84	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LV_R84_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 84	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_R84_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 84	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NL_R84_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 84	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NO_R84_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 84	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PL_R84_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 84	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PT_R84_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 84	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RO_R84_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 84	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RU_R84_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 84	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_SE_R84_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 84	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SG_R84_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 84	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SI_R84_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 84	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SK_R84_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 84	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_TR_R84_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 84	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_US_R84_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 84	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x2_R84_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 84	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_R85_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 85	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AT_R85_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 85	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AU_R85_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 85	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_R85_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 85	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BG_R85_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 85	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BR_R85_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 85	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CA_R85_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 85	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CH_R85_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 85	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CN_R85_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 85	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CY_R85_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 85	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_CZ_R85_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 85	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DE_R85_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 85	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DK_R85_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 85	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_R85_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 85	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_ES_R85_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 85	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FI_R85_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 85	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FR_R85_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 85	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GB_R85_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 85	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GR_R85_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 85	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HK_R85_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 85	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_R85_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 85	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HU_R85_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 85	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IE_R85_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 85	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IL_R85_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 85	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IT_R85_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 85	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_JP_R85_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 85	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_KR_R85_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 85	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_LT_R85_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 85	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LU_R85_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 85	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LV_R85_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 85	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_R85_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 85	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NL_R85_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 85	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NO_R85_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 85	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PL_R85_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 85	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PT_R85_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 85	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RO_R85_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 85	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RU_R85_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 85	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_R85_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 85	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SG_R85_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 85	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SI_R85_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 85	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SK_R85_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 85	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_TR_R85_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 85	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_US_R85_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 85	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x2_R85_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 85	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_x0_R86_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 86	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AT_R86_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 86	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AU_R86_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 86	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_R86_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 86	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BG_R86_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 86	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BR_R86_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 86	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CA_R86_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 86	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CH_R86_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 86	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CN_R86_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 86	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CY_R86_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 86	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_R86_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 86	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DE_R86_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 86	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DK_R86_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 86	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_R86_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 86	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_ES_R86_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 86	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FI_R86_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 86	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FR_R86_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 86	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_GB_R86_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 86	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GR_R86_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 86	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HK_R86_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 86	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_R86_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 86	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HU_R86_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 86	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IE_R86_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 86	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IL_R86_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 86	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IT_R86_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 86	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_JP_R86_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 86	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_KR_R86_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 86	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_R86_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 86	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LU_R86_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 86	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LV_R86_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 86	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_R86_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 86	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NL_R86_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 86	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NO_R86_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 86	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PL_R86_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 86	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_PT_R86_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 86	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RO_R86_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 86	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RU_R86_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 86	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_R86_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 86	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SG_R86_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 86	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SI_R86_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 86	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SK_R86_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 86	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_TR_R86_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 86	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_US_R86_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 86	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x2_R86_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 86	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_R87_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 87	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AT_R87_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 87	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AU_R87_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 87	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_R87_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 87	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BG_R87_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 87	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BR_R87_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 87	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CA_R87_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 87	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_CH_R87_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 87	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CN_R87_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 87	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CY_R87_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 87	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_R87_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 87	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DE_R87_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 87	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DK_R87_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 87	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_R87_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 87	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_ES_R87_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 87	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FI_R87_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 87	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FR_R87_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 87	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GB_R87_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 87	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GR_R87_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 87	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HK_R87_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 87	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_R87_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 87	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HU_R87_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 87	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IE_R87_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 87	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IL_R87_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 87	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_IT_R87_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 87	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_JP_R87_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 87	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_KR_R87_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 87	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_R87_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 87	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LU_R87_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 87	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LV_R87_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 87	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_R87_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 87	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NL_R87_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 87	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NO_R87_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 87	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PL_R87_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 87	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PT_R87_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 87	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RO_R87_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 87	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RU_R87_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 87	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_R87_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 87	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SG_R87_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 87	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SI_R87_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 87	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SK_R87_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 87	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_TR_R87_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 87	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_US_R87_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 87	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x2_R87_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 87	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_R88_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 88	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AT_R88_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 88	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AU_R88_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 88	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_R88_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 88	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BG_R88_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 88	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BR_R88_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 88	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CA_R88_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 88	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CH_R88_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 88	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CN_R88_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 88	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CY_R88_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 88	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_R88_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 88	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DE_R88_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 88	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DK_R88_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 88	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_R88_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 88	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_ES_R88_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 88	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FI_R88_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 88	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FR_R88_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 88	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GB_R88_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 88	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GR_R88_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 88	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HK_R88_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 88	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_R88_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 88	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HU_R88_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 88	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IE_R88_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 88	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IL_R88_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 88	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IT_R88_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 88	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_JP_R88_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 88	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_KR_R88_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 88	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_R88_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 88	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LU_R88_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 88	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LV_R88_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 88	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_R88_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 88	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_NL_R88_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 88	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NO_R88_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 88	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PL_R88_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 88	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PT_R88_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 88	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RO_R88_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 88	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RU_R88_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 88	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_R88_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 88	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SG_R88_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 88	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SI_R88_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 88	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SK_R88_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 88	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_TR_R88_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 88	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_US_R88_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 88	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x2_R88_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 88	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_R89_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 89	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AT_R89_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 89	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AU_R89_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 89	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_R89_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 89	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_BG_R89_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 89	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BR_R89_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 89	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CA_R89_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 89	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CH_R89_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 89	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CN_R89_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 89	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CY_R89_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 89	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_R89_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 89	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DE_R89_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 89	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DK_R89_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 89	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_R89_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 89	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_ES_R89_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 89	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FI_R89_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 89	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FR_R89_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 89	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GB_R89_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 89	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GR_R89_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 89	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HK_R89_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 89	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_R89_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 89	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_HU_R89_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 89	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IE_R89_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 89	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IL_R89_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 89	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IT_R89_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 89	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_JP_R89_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 89	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_KR_R89_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 89	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_R89_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 89	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LU_R89_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 89	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LV_R89_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 89	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_R89_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 89	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NL_R89_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 89	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NO_R89_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 89	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PL_R89_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 89	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PT_R89_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 89	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RO_R89_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 89	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RU_R89_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 89	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_R89_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 89	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_SG_R89_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 89	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SI_R89_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 89	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SK_R89_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 89	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_TR_R89_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 89	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_US_R89_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 89	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x2_R89_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 89	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_R90_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 90	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AT_R90_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 90	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AU_R90_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 90	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_R90_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 90	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BG_R90_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 90	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BR_R90_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 90	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CA_R90_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 90	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CH_R90_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 90	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CN_R90_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 90	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CY_R90_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 90	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_R90_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 90	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_DE_R90_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 90	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DK_R90_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 90	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_R90_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 90	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_ES_R90_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 90	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FI_R90_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 90	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FR_R90_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 90	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GB_R90_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 90	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GR_R90_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 90	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HK_R90_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 90	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_R90_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 90	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HU_R90_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 90	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IE_R90_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 90	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IL_R90_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 90	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IT_R90_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 90	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_JP_R90_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 90	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_KR_R90_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 90	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_R90_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 90	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_LU_R90_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 90	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LV_R90_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 90	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_R90_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 90	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NL_R90_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 90	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NO_R90_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 90	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PL_R90_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 90	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PT_R90_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 90	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RO_R90_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 90	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RU_R90_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 90	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_R90_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 90	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SG_R90_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 90	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SI_R90_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 90	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SK_R90_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 90	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_TR_R90_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 90	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_US_R90_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 90	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x2_R90_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 90	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_R91_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 91	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_AT_R91_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 91	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AU_R91_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 91	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_R91_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 91	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BG_R91_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 91	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BR_R91_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 91	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CA_R91_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 91	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CH_R91_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 91	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CN_R91_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 91	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CY_R91_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 91	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_R91_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 91	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DE_R91_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 91	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DK_R91_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 91	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_R91_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 91	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_ES_R91_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 91	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FI_R91_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 91	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FR_R91_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 91	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GB_R91_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 91	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_GR_R91_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 91	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HK_R91_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 91	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_R91_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 91	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HU_R91_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 91	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IE_R91_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 91	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IL_R91_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 91	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IT_R91_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 91	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_JP_R91_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 91	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_KR_R91_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 91	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_R91_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 91	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LU_R91_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 91	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LV_R91_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 91	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_R91_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 91	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NL_R91_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 91	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NO_R91_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 91	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PL_R91_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 91	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PT_R91_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 91	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_RO_R91_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 91	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RU_R91_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 91	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_R91_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 91	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SG_R91_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 91	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SI_R91_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 91	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SK_R91_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 91	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_TR_R91_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 91	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_US_R91_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 91	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x2_R91_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 91	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_R92_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 92	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AT_R92_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 92	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AU_R92_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 92	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_R92_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 92	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BG_R92_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 92	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BR_R92_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 92	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CA_R92_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 92	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CH_R92_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 92	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_CN_R92_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 92	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CY_R92_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 92	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_R92_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 92	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DE_R92_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 92	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DK_R92_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 92	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_R92_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 92	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_ES_R92_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 92	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FI_R92_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 92	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FR_R92_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 92	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GB_R92_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 92	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GR_R92_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 92	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HK_R92_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 92	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_R92_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 92	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HU_R92_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 92	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IE_R92_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 92	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IL_R92_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 92	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IT_R92_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 92	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_JP_R92_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 92	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_KR_R92_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 92	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_R92_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 92	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LU_R92_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 92	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LV_R92_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 92	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_R92_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 92	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NL_R92_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 92	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NO_R92_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 92	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PL_R92_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 92	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PT_R92_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 92	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RO_R92_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 92	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RU_R92_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 92	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_R92_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 92	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SG_R92_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 92	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SI_R92_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 92	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SK_R92_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 92	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_TR_R92_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 92	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_US_R92_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 92	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x2_R92_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 92	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_R93_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 93	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AT_R93_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 93	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AU_R93_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 93	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_R93_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 93	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BG_R93_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 93	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BR_R93_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 93	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CA_R93_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 93	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CH_R93_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 93	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CN_R93_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 93	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CY_R93_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 93	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_R93_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 93	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DE_R93_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 93	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DK_R93_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 93	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_R93_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 93	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_ES_R93_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 93	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_FI_R93_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 93	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FR_R93_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 93	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GB_R93_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 93	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GR_R93_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 93	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HK_R93_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 93	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_R93_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 93	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HU_R93_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 93	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IE_R93_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 93	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IL_R93_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 93	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IT_R93_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 93	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_JP_R93_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 93	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_KR_R93_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 93	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_R93_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 93	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LU_R93_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 93	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LV_R93_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 93	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_R93_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 93	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NL_R93_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 93	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_NO_R93_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 93	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PL_R93_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 93	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PT_R93_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 93	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RO_R93_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 93	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RU_R93_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 93	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_R93_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 93	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SG_R93_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 93	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SI_R93_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 93	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SK_R93_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 93	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_TR_R93_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 93	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_US_R93_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 93	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x2_R93_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 93	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_R94_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 94	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AT_R94_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 94	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AU_R94_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 94	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_R94_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 94	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BG_R94_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 94	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_BR_R94_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 94	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CA_R94_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 94	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CH_R94_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 94	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CN_R94_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 94	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CY_R94_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 94	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_R94_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 94	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DE_R94_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 94	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DK_R94_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 94	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_R94_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 94	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_ES_R94_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 94	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FI_R94_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 94	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FR_R94_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 94	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GB_R94_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 94	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GR_R94_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 94	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HK_R94_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 94	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_R94_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 94	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HU_R94_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 94	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_IE_R94_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 94	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IL_R94_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 94	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IT_R94_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 94	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_JP_R94_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 94	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_KR_R94_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 94	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_R94_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 94	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LU_R94_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 94	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LV_R94_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 94	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_R94_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 94	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NL_R94_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 94	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NO_R94_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 94	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PL_R94_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 94	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PT_R94_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 94	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RO_R94_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 94	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RU_R94_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 94	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_R94_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 94	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SG_R94_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 94	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_SI_R94_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 94	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SK_R94_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 94	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_TR_R94_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 94	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_US_R94_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 94	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x2_R94_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 94	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_R95_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 95	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AT_R95_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 95	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AU_R95_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 95	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_R95_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 95	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BG_R95_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 95	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BR_R95_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 95	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CA_R95_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 95	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CH_R95_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 95	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CN_R95_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 95	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CY_R95_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 95	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_R95_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 95	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DE_R95_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 95	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_DK_R95_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 95	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_R95_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 95	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_ES_R95_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 95	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FI_R95_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 95	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FR_R95_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 95	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GB_R95_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 95	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GR_R95_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 95	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HK_R95_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 95	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_R95_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 95	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HU_R95_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 95	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IE_R95_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 95	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IL_R95_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 95	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IT_R95_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 95	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_JP_R95_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 95	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_KR_R95_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 95	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_R95_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 95	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LU_R95_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 95	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_LV_R95_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 95	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_R95_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 95	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NL_R95_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 95	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NO_R95_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 95	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PL_R95_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 95	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PT_R95_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 95	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RO_R95_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 95	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RU_R95_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 95	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_R95_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 95	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SG_R95_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 95	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SI_R95_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 95	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SK_R95_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 95	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_TR_R95_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 95	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_US_R95_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 95	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x2_R95_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 95	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_R96_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 96	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AT_R96_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 96	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_AU_R96_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 96	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_R96_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 96	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BG_R96_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 96	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BR_R96_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 96	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CA_R96_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 96	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CH_R96_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 96	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CN_R96_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 96	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CY_R96_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 96	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_R96_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 96	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DE_R96_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 96	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DK_R96_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 96	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_R96_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 96	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_ES_R96_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 96	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FI_R96_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 96	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FR_R96_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 96	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GB_R96_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 96	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GR_R96_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 96	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_HK_R96_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 96	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_R96_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 96	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HU_R96_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 96	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IE_R96_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 96	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IL_R96_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 96	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IT_R96_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 96	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_JP_R96_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 96	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_KR_R96_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 96	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_R96_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 96	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LU_R96_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 96	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LV_R96_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 96	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_R96_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 96	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NL_R96_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 96	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NO_R96_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 96	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PL_R96_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 96	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PT_R96_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 96	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RO_R96_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 96	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_RU_R96_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 96	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_R96_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 96	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SG_R96_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 96	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SI_R96_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 96	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SK_R96_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 96	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_TR_R96_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 96	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_US_R96_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 96	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x2_R96_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 96	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_R97_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 97	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AT_R97_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 97	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AU_R97_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 97	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_R97_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 97	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BG_R97_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 97	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BR_R97_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 97	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CA_R97_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 97	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CH_R97_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 97	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CN_R97_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 97	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_CY_R97_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 97	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_R97_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 97	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DE_R97_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 97	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DK_R97_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 97	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_R97_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 97	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_ES_R97_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 97	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FI_R97_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 97	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FR_R97_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 97	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GB_R97_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 97	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GR_R97_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 97	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HK_R97_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 97	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_R97_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 97	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HU_R97_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 97	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IE_R97_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 97	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IL_R97_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 97	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IT_R97_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 97	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_JP_R97_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 97	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_KR_R97_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 97	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_R97_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 97	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LU_R97_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 97	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LV_R97_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 97	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_R97_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 97	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NL_R97_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 97	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NO_R97_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 97	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PL_R97_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 97	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PT_R97_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 97	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RO_R97_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 97	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RU_R97_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 97	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_R97_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 97	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SG_R97_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 97	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SI_R97_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 97	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SK_R97_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 97	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_TR_R97_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 97	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_US_R97_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 97	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_x2_R97_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 97	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_R98_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 98	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AT_R98_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 98	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AU_R98_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 98	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_R98_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 98	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BG_R98_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 98	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BR_R98_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 98	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CA_R98_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 98	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CH_R98_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 98	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CN_R98_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 98	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CY_R98_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 98	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_R98_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 98	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DE_R98_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 98	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DK_R98_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 98	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_R98_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 98	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_ES_R98_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 98	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FI_R98_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 98	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_FR_R98_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 98	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GB_R98_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 98	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GR_R98_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 98	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HK_R98_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 98	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_R98_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 98	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HU_R98_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 98	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IE_R98_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 98	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IL_R98_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 98	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IT_R98_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 98	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_JP_R98_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 98	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_KR_R98_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 98	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_R98_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 98	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LU_R98_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 98	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LV_R98_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 98	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_R98_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 98	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NL_R98_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 98	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NO_R98_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 98	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_PL_R98_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 98	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PT_R98_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 98	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RO_R98_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 98	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RU_R98_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 98	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_R98_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 98	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SG_R98_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 98	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SI_R98_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 98	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SK_R98_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 98	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_TR_R98_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 98	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_US_R98_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 98	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x2_R98_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 98	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_R99_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 99	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AT_R99_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 99	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_AU_R99_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 99	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BE_R99_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 99	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BG_R99_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 99	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_BR_R99_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 99	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_CA_R99_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 99	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CH_R99_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 99	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CN_R99_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 99	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CY_R99_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 99	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_CZ_R99_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 99	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DE_R99_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 99	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_DK_R99_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 99	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_EE_R99_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 99	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_ES_R99_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 99	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FI_R99_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 99	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_FR_R99_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 99	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GB_R99_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 99	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_GR_R99_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 99	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HK_R99_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 99	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HR_R99_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 99	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_HU_R99_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 99	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IE_R99_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 99	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_IL_R99_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 99	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_IT_R99_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 99	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_JP_R99_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 99	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_KR_R99_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 99	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LT_R99_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 99	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LU_R99_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 99	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_LV_R99_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 99	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_MT_R99_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 99	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NL_R99_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 99	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_NO_R99_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 99	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PL_R99_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 99	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_PT_R99_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 99	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RO_R99_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 99	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_RU_R99_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 99	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SE_R99_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 99	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SG_R99_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 99	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_SI_R99_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 99	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
RQRR_ALL_0094_CT_AIRB_SK_R99_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 99	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_TR_R99_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 99	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_US_R99_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 99	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x2_R99_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 99	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0217_CT_AIRB_x0_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Collateralised exposures
CORP_ALL_0215_CT_AIRB_x0_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <= EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Collateralised exposures
CORP_ALL_0215_CT_FIRB_x0_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <= EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Collateralised exposures
SMEC_ALL_0219_CT_AIRB_x0_Rx0_ALL	SMEC Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Collateralised exposures
SMEC_ALL_0219_CT_FIRB_x0_Rx0_ALL	SMEC Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Collateralised exposures
SMOT_ALL_0216_CT_AIRB_x0_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not collateralised exposures
CORP_ALL_0214_CT_AIRB_x0_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <= EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not collateralised exposures
CORP_ALL_0214_CT_FIRB_x0_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <= EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not collateralised exposures
SMEC_ALL_0218_CT_AIRB_x0_Rx0_ALL	SMEC Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not collateralised exposures
SMEC_ALL_0218_CT_FIRB_x0_Rx0_ALL	SMEC Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not collateralised exposures

C 104.00 - **Definition of High Default Portfolios for IFRS 9 templates**

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
MORT_ALL_0114_CT_AIRB_x0_Rx0_ALL	Mortgages non SME	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CT_AIRB_x0_Rx0_ALL	Mortgages non SME Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_Rx0_ALL	Mortgages non SME Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0115_CT_AIRB_x0_Rx0_ALL	Mortgages SME	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0105_CT_AIRB_x0_Rx0_ALL	Mortgages SME Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RSMS_ALL_0106_CT_AIRB_x0_Rx0_ALL	Mortgages SME non Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0114_CT_AIRB_x0_Rx0_ALL	Other retail non-SME	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - No SME - Other	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0093_CT_AIRB_x0_Rx0_ALL	Other retail non-SME Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - No SME - Other	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RETO_ALL_0094_CT_AIRB_x0_Rx0_ALL	Other retail non-SME non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - No SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0114_CT_AIRB_x0_Rx0_ALL	QRRE	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - Qualifying revolving	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0093_CT_AIRB_x0_Rx0_ALL	QRRE Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - Qualifying revolving	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
RQRR_ALL_0094_CT_AIRB_x0_Rx0_ALL	QRRE Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - Qualifying revolving	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0115_CT_AIRB_x0_Rx0_ALL	Other retail SME	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - SME - Other	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0105_CT_AIRB_x0_Rx0_ALL	Other retail SME Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - SME - Other	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x0_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_AT_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_AU_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BE_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BG_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_BR_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CA_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CH_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CN_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CY_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_CZ_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DE_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_DK_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_EE_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_ES_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FI_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_FR_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GB_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_GR_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_HK_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HR_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_HU_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IE_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IL_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_IT_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_JP_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_KR_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LT_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LU_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_LV_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_MT_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NL_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_NO_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PL_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_PT_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_RO_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMOT_ALL_0106_CT_AIRB_RU_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SE_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SG_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SI_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_SK_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_TR_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_US_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0106_CT_AIRB_x2_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMOT_ALL_0216_CT_AIRB_x0_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not collateralised exposures
SMOT_ALL_0217_CT_AIRB_x0_Rx0_ALL	Other retail SME Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - SME - Other	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Collateralised exposures
CORP_ALL_0113_CT_AIRB_x0_Rx0_ALL	CORP	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_FIRB_x0_Rx0_ALL	CORP	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_AIRB_x0_Rx0_ALL	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_FIRB_x0_Rx0_ALL	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_AT_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_CZ_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_GR_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HR_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HU_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_AIRB_LT_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0086_CT_FIRB_RO_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_US_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x2_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0164_CT_AIRB_x0_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Nace 1	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0164_CT_FIRB_x0_Rx0_ALL	CORP Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Nace 1	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0166_CT_AIRB_x0_Rx0_ALL	CORP Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Nace 2	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0166_CT_FIRB_x0_Rx0_ALL	CORP Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Nace 2	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0168_CT_AIRB_x0_Rx0_ALL	CORP Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Nace 3	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0168_CT_FIRB_x0_Rx0_ALL	CORP Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Nace 3	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0170_CT_AIRB_x0_Rx0_ALL	CORP Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Nace 4	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0170_CT_FIRB_x0_Rx0_ALL	CORP Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Nace 4	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0172_CT_AIRB_x0_Rx0_ALL	CORP Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Nace 5	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0172_CT_FIRB_x0_Rx0_ALL	CORP Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Nace 5	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0174_CT_AIRB_x0_Rx0_ALL	CORP Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Nace 6	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0174_CT_FIRB_x0_Rx0_ALL	CORP Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Nace 6	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0176_CT_AIRB_x0_Rx0_ALL	CORP Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Nace 7	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0176_CT_FIRB_x0_Rx0_ALL	CORP Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Nace 7	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0205_CT_AIRB_x0_Rx0_ALL	CORP Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Nace 8	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0205_CT_FIRB_x0_Rx0_ALL	CORP Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Nace 8	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0214_CT_AIRB_x0_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not collateralised exposures

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
CORP_ALL_0214_CT_FIRB_x0_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not collateralised exposures
CORP_ALL_0215_CT_AIRB_x0_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Collateralised exposures
CORP_ALL_0215_CT_FIRB_x0_Rx0_ALL	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Collateralised exposures
SMEC_ALL_0115_CT_AIRB_x0_Rx0_ALL	SMEC	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_FIRB_x0_Rx0_ALL	SMEC	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_AIRB_x0_Rx0_ALL	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_FIRB_x0_Rx0_ALL	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_BR_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_EE_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HR_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HU_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_IE_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

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Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_FIRB_MT_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0106_CT_AIRB_SI_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_US_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x2_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0166_CT_AIRB_x0_Rx0_ALL	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Nace 1	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0166_CT_FIRB_x0_Rx0_ALL	SMEC Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Nace 1	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0167_CT_AIRB_x0_Rx0_ALL	SMEC Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Nace 2	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0167_CT_FIRB_x0_Rx0_ALL	SMEC Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Nace 2	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0169_CT_AIRB_x0_Rx0_ALL	SMEC Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Nace 3	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0169_CT_FIRB_x0_Rx0_ALL	SMEC Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Nace 3	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0171_CT_AIRB_x0_Rx0_ALL	SMEC Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Nace 4	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable

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Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposures	Size of exposure	Indexed Loan to value range	Balance sheet recognition	Collateralisation status IFRS 9
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200
SMEC_ALL_0171_CT_FIRB_x0_Rx0_ALL	SMEC Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Nace 4	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0173_CT_AIRB_x0_Rx0_ALL	SMEC Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Nace 5	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0173_CT_FIRB_x0_Rx0_ALL	SMEC Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Nace 5	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0175_CT_AIRB_x0_Rx0_ALL	SMEC Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Nace 6	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0175_CT_FIRB_x0_Rx0_ALL	SMEC Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Nace 6	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0177_CT_AIRB_x0_Rx0_ALL	SMEC Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Nace 7	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0177_CT_FIRB_x0_Rx0_ALL	SMEC Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Nace 7	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0206_CT_AIRB_x0_Rx0_ALL	SMEC Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Nace 8	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0206_CT_FIRB_x0_Rx0_ALL	SMEC Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Nace 8	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0218_CT_AIRB_x0_Rx0_ALL	SMEC Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not collateralised exposures
SMEC_ALL_0218_CT_FIRB_x0_Rx0_ALL	SMEC Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Not collateralised exposures
SMEC_ALL_0219_CT_AIRB_x0_Rx0_ALL	SMEC Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Collateralised exposures
SMEC_ALL_0219_CT_FIRB_x0_Rx0_ALL	SMEC Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Exposures other than specialised lending	Not applicable	Not applicable	Not applicable	Collateralised exposures

ANNEX II

'ANNEX II

SUPERVISORY BENCHMARKING PORTFOLIOS

DEFINITION OF THE SUPERVISORY BENCHMARK PORTFOLIOS 3059
C 101.00 – Definition of Low Default Portfolio counterparties 3059
C 102.00 – Definition of Low Default Portfolios 3061
C 103.00 – Definition of High Default Portfolios 3069
C 104.00 – Definition of High Default Portfolios for IFRS 9 templates 3072

DEFINITION OF THE SUPERVISORY BENCHMARK PORTFOLIOS

For mapping the exposures of the institutions to the counterparties and the portfolios specified in Annex I, the columns, labels, legal references and instructions provided in this Annex shall be used. Where 'Not applicable' is used in Annex I, no specific split is required for the variable it relates to.

C 101.00 – **Definition of Low Default Portfolio counterparties**

Only exposures to the counterparties listed in table C 101.00 of Annex I which are treated under the Foundation IRB approach or under the Advanced IRB approach shall be reported in template C 101.00 of Annex III. In templates C 111.00, C 112.00 and C 113.00 of Annex VIII, -exposures to counterparties listed in table C 101.00 of Annex I which are treated under the standardised approach shall also be reported. Independent of the regulatory approach, exposures to related entities of the counterparties listed in table C 101.00 of Annex I, including subsidiaries and parent companies, shall not be reported.

Column	Label	Legal reference	Instructions
0010	Counterparty code		The code assigned by EBA to each legal entity included in the low default portfolio ('LDP') sample.
0020	Legal entity identifier (LEI)		20-digit, alpha-numeric code that connects to key reference information that enables clear and unique identification of companies participating in global financial markets.
0030	Credit register code		The code used by the national credit register of the place of residence of the counterparty. The code is used as an identifier for the counterparty.
0040	Commercial register code		The code assigned to a counterparty by the public commercial register of the country where that counterparty is registered.
0050	ISIN code		The 'International Securities Identification Number' used to identify uniquely securities issued by a counterparty.
0060	Bloomberg ticker		The string of characters or numbers used to identify a company or entity uniquely in Bloomberg.
0070	Name		The name of the legal entity included in the LDP samples.
0080	Geographical area		The country of residence (ISO Code or 'Other countries') of the counterparty (0010).
0090	Portfolio name		The sample to which the counterparty (0010) is assigned. It is one of the following: (a) sovereign sample; (b) institutions sample; (c) large corporate sample.

0100	Sector of counterparty	Annex VI to Commission Implementing Regulation (EU) 2021/451 (*)	The relevant economic sector to which the counterparty (0010) is assigned. It is one of the following: (a) central banks; (b) general governments; (c) credit institutions; (d) other financial corporations; (e) non-financial corporations; (f) households; (g) not applicable. The assignment of counterparties to sectors is made in accordance with the instructions in Section 1, point 42 of Annex V to Implementing Regulation (EU) No 451/2021 for all counterparties except for the "European Investment Bank", which shall be assigned to (b) General Governments due to its treatment as multilateral development bank under Article 117(2), point (j), of Regulation (EU) No 575/2013.
0110	Type of exposure		Only exposures other than specialised lending shall be reported in template C 101.00 of Annex III.
0120	Type of facility		Not applicable: exposures shall be reported in template C 101.00 of Annex III independently of the type of facility.
0130	Type of risk		Exposures shall be split into parts and assigned to portfolios based on the type of risk: (a) counterparty credit risk; (b) credit risk and free deliveries; (c) credit risk, counterparty credit risk and free deliveries.
0140	Regulatory approach		Exposures to counterparties shall be split into parts and assigned to portfolios based on the regulatory approach used for the calculation of RWA: (a) foundation IRB approach; (b) advanced IRB approach; (c) standardised approach.

(*) Commission Implementing Regulation (EU) No 451/2021 of 17 December 2020 laying down implementing technical standards for the application of Regulation (EU) No 575/2013 of the European Parliament and of the Council with regard to supervisory reporting of institutions and repealing Implementing Regulation (EU) No 680/2014 (OJ L 97, 19.3.2021, p. 1).

C 102.00 – **Definition of Low Default Portfolios**

Column	Label	Legal reference	Instructions
0010	Portfolio ID		The unique ID assigned to the portfolio by EBA.
0020	Portfolio name		Each portfolio is assigned to one of the following portfolio names: (a) sovereign; (b) institutions; (c) large corporates; (d) specialised lending exposures, which comprises all the exposures defined under Article 147(8) of Regulation (EU) No 575/2013.
0030	Type of risk		The instructions provided for column 0130 of table C 101.00 shall apply.
0040	Regulatory approach		Exposures shall be split into parts and assigned to portfolios based on the regulatory approach used for the calculation of RWA: (a) foundation IRB approach; (b) advanced IRB approach; (c) specialised lending slotting criteria.
0050	Geographical area		Exposures shall be split into parts and assigned to portfolios based on the country of residence (ISO Code or 'Other countries') of the obligors.
0060	Rating	Article 153(5) of Regulation (EU) No 575/2013 Template C 08.02 of Annex I to Implementing Regulation (EU) 2021/451	Exposures shall be split into parts and assigned to portfolios based on the rank of the internal rating applied by the institution from lowest risk to highest risk excluding defaults with a probability of default ('PD') corresponding to 100 %. The ranking takes values from Rating 1, Rating 2 etc. Where the reporting institution applies a unique rating system or is able to report in accordance to an internal master scale, that internal master scale shall be used. In all other cases, the different rating systems shall be merged and ordered according to the following instructions: (a) obligor grades of the different rating systems shall be pooled and ordered from the lower PD assigned to each obligor grade to the higher; (b) where a large number of grades or pools is used, a reduced number of grades or pools to be reported may be agreed with the competent authorities.

			For specialised lending exposures risk weighted in accordance to the approach with Article 153(5) of Regulation (EU) No 575/2013, the rating split shall be based on the supervisory risk weight category described in Table 1 of that Article, as follows: (a) rating 1: category 1 with remaining maturity less than 2,5 years; (b) rating 2: category 2 with remaining maturity less than 2,5 years; (c) rating 3: category 3 with remaining maturity less than 2,5 years; (d) rating 4: category 4 with remaining maturity less than 2,5 years; (e) rating 5: category 1 with remaining maturity equal or more than 2,5 years; (f) rating 6: category 2 with remaining maturity equal or more than 2,5 years; (g) rating 7: category 3 with remaining maturity equal or more than 2,5 years; (h) rating 8: category 4 with remaining maturity equal or more than 2,5 years. The same rating scale as that used for reporting in template C 08.02 of Annex I to Implementing Regulation (EU) No 451/2021 shall be used. Where the institution uses a group master scale, that master scale shall be used.
0070	Exposure class	Point 76 of Annex II to Implementing Regulation (EU) 2021/451	Exposures shall be split into parts and assigned to portfolios based on the exposure class: (a) central governments and central banks; (b) institutions; (c) For corporates exposures in Low Default Portfolios: (c.1) corporates – other; (c.2) corporates – specialised lending exposures; (e) not applicable. In accordance with Article 147(4), point (a), of Regulation (EU) No 575/2013 exposures to regional governments and local authorities which are not treated as exposures to central governments shall be assigned to the exposure class 'exposures to institutions'. The exposure classes "equity exposures" and "items representing securitisation positions" referred to in article 147(2), points (e) and (f), of Regulation (EU) No 575/2013, shall not be reported.

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0080	Sector of counterparty	Annex VI to Implementing Regulation (EU) 2021/451	Exposures shall be split into parts and assigned to portfolios based on the relevant economic sector: (a) central banks; (b) general governments; (c) credit institutions; (d) other financial corporations; (e) non-financial corporations; (f) households; (g) not applicable. The assignment of exposures to sectors is made in accordance with the instructions in Section 1, point 42of Annex V to Implementing Regulation (EU) No 451/2021.
0090	Default status		Exposures shall be split into parts and assigned to portfolios based on the default status in accordance with Article 178 of Regulation (EU) No 57/2013: (a) defaulted; (b) non-defaulted; (c) not applicable.
0100	Type of facility	Article 166(8) and (10) of Regulation (EU) No 575/2013	Exposures shall be split into parts and assigned to portfolios based on the type of facility. Where more than one facility type value applies to the credit product, the exposure value shall be split on the basis of the facility type values. The type of facility is one of the following: (a) full risk (100 %); (b) note issuance facility and revolving underwriting facility (Medium risk); (c) issued warranties and indemnities, guarantees, irrevocable stand-by letters of credit, documentary credit and other medium risk off-balance sheet items (Medium risk),including tender, performance, customs and tax bonds, guarantees, irrevocable standby letters of credit not having the character of credit substitutes and other medium risk off-balance sheet items; (d) undrawn committed revolving credit facility (Medium- low risk) including revolving lending commitments that are undrawn and that may not be cancelled unconditionally at any time without notice or that do not provide for automatic cancellation due to a deterioration in a borrower's creditworthiness;

			(e) undrawn committed term credit facility (Medium-low risk) including term lending commitments that are undrawn and that may not be cancelled unconditionally at any time without notice or that do not provide for automatic cancellation due to a deterioration in a borrower's creditworthiness; (f) undrawn committed other credit facility (Medium-low risk) including lending commitments, other than revolving and term, that are undrawn and that may not be cancelled unconditionally at any time without notice or that do not provide for automatic cancellation due to a deterioration in a borrower's creditworthiness; (g) issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk); (h) undrawn uncommitted credit lines (Low risk) including lending facilities that are undrawn and that may be cancelled unconditionally at any time without notice or that do provide for automatic cancellation due to a deterioration in borrower's creditworthiness; (i) undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items (Low risk) including commitments that are able to be unconditionally cancelled or that effectively provide for automatic cancellation at any time by the institution without prior notice; (j) not applicable.
0110	Collateralisation status	Template C 08.01, columns 150 to 220, of Annex I to Implementing Regulation (EU) 2021/451	Exposures shall be split into parts and assigned to portfolios based on the collateralisation status of each part: (a) exposures with credit protection; (b) exposures without credit protection; (c) not applicable. The part of the exposure with credit protection shall be determined by the value of the collateral after haircuts applied in accordance with Part Three, Title II, Chapter 4, Section 4, of Regulation (EU) No 575/2013 and, where applicable, institutions' internal guidelines.

0120	Collateral type	Template C 08.01, columns 0040 to 0060 and 0150 to 0220, of Annex I to Implementing Regulation (EU) 2021/451	Exposures shall be split into parts and assigned to portfolios based on the collateral type: (a) eligible financial collateral (template C 08.01, column 0180); (b) other eligible collateral: Receivables (template C 08.01, column 0210); (c) other eligible collateral: Residential real estate (template C 08.01 column 0190); (d) other eligible collateral: Commercial real estate (template C 08.01, column 0190); (e) other eligible collateral: Physical collateral (template C 08.01, column 0200); (f) other funded credit protection (template C 08.01, columns 0060 and 0170); (g) credit derivatives (template C 08.01, columns 0050 and 0160); (h) guarantees (template C 08.01, columns 0040 and 0150); (i) other unfunded credit protection: exposures subject to double default (template C 08.01, column 0220); (j) not applicable. The part of the exposure secured by a specific type of collateral shall be determined by the value of that specific type of the collateral after the required haircuts are applied in accordance with Part Three, Title II, Chapter 4, Section 4, of Regulation (EU) No 575/2013 and, where applicable, institutions' internal guidelines.
0130	Counterparty		Exposures shall be split into parts and assigned to portfolios based on the type of counterparty: (a) public sector entities (Part Three, Title II, Chapter 4, Section 4, of Regulation (EU) No 575/2013); (b) counterparties other than public sector entities; (c) not applicable.
0140	Size of counterparty		Exposures shall be split into parts and assigned to portfolios based on the size of the counterparty which shall be determined based on the total annual turnover for the consolidated group of which the counterparty is a part: (a) <=EUR 50 million; (b) >EUR 50 million and <=EUR 200 million; (c) >EUR 200 million; (d) >EUR 200 million and <=EUR 500 million; (e) > EUR 500 million; (f) not applicable. The total annual turnover shall be calculated in accordance with the Annex, Article 4, to Commission Recommendation 2003/361/EC (*) and shall refer to the year ending one year before the reporting reference date.

0150	NACE code		Exposures shall be split into parts and assigned to portfolios based on the economic activity of the counterparty determined by the NACE Rev. 2 set out in Regulation (EC) No 1893/2006 of the European Parliament and of the Council (**): (a) NACE 1: C Manufacturing; (b) NACE 2: G Wholesale and retail trade; (c) NACE 3: F Construction; (d) NACE 4: H Transport and storage; (e) NACE 5: D Electricity, gas, steam and air conditioning supply; (f) NACE 6: A Agriculture, forestry and fishing; (g) NACE 7: L Real estate activities; (h) NACE 8: All other exposures than those included in points (a) to (g) above; (i) not applicable.
0160	Type of exposure	Article 1 of Commission Delegated Regulation (EU) 2021/598 (***)	Exposures shall be split into parts and assigned to portfolios based on the type of exposure: (a) not applicable; (b) specialised lending exposures – project finance; (c) specialised lending exposures – income-producing real estate and high-volatility commercial real estate; (d) specialised lending exposures – object finance; (e) specialised lending exposures – commodities finance; (f) eligible covered bonds that meet the requirements of Article 129(1) of Regulation (EU) No 575/2013; (g) other exposures than those referred to in (b) to point (f).
0170	Size of exposure	Column 0110 of template C 08.01, of Annex I to Implementing Regulation (EU) 2021/451	Exposures shall be split into parts and assigned to portfolios based on the size of the exposure expressed in terms of exposure value (i.e. exposure at default ('EAD')): (a) Not applicable.

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0180	Indexed loan-to-value range		Exposures shall be split into parts and assigned to portfolios based on the indexed loan-to-value ('ILTV') range which shall be the ratio between the current loan amount and the current value of the property: (a) bucket 1:<=55 % if the property is a residential immovable property; <=60 % if the property is a commercial immovable property; (b) bucket 2: > 55 % <=70 % if the property is a residential immovable property; > 60 % <=70 % if the property is a commercial immovable property; (c) bucket 3: > 70 % <=80 %; (d) bucket 4: > 80 % <=90 %; (e) bucket 5: > 90 % <= 100 %; (f) bucket 6: > 100 % <= 110 %; (g) bucket 7: > 110 %; (h) not applicable. The indexed loan-to-value range shall be calculated in a prudent manner and comply with the following requirements: (a) total amount of the loan: the outstanding amount of the mortgage loan plus any undrawn committed amount of the mortgage loan (after applying the corresponding credit conversion factor). The loan amount shall be calculated before taking into consideration any specific credit risk adjustments and shall include all other loans (including loans known to the institution that are provided by other financial institutions that are known to the institution) secured with liens of equal or higher ranking on the same residential property with respect to the lien securing the loan. Where there is insufficient information for ascertaining the ranking of the other liens, the institution shall assume that those liens rank *pari passu* with the lien securing the loan. (b) value of the property: the value of the property is the latest independent valuation of the property and converted to a current value using a property price index. The valuation shall be performed in an independent way and by qualified appraisers. Qualifying requirements and minimum appraisal standards shall comply with the following requirements: (i) there is an individual assessment of the property and the property is valued in a prudently conservative manner (e.g. excluding expectations of future price appreciations and taking into account any potential for the current property price to be above a level that is sustainable over the life of the loan, for example due to a property price bubble); (ii) where a market value can be determined, the valuation is not higher than the market value; (iii) the valuation is supported by adequate appraisal documentation.

0190	Balance sheet recognition		Exposures shall be split into parts and assigned to portfolios based on the balance sheet recognition: (a) on-balance sheet items; (b) off-balance sheet items; (c) other; (d) bot applicable. Exposures representing securities financing transactions, derivatives and long settlement transactions or contractual cross product netting and which are subject to counterparty credit risk shall be assigned to point (c). Those exposures shall not be reported in points (a) or (b).

(*) Commission Recommendation of 6 May 2003 concerning the definition of micro, small and medium-sized enterprises (OJ L 124, 20.5.2003, p. 36).

(**) Regulation (EC) No 1893/2006 of the European Parliament and of the Council of 20 December 2006 establishing the statistical classification of economic activities NACE Revision 2 and amending Council Regulation (EEC) No 3037/90 as well as certain EC Regulations on specific statistical domains (OJ L 393, 30.12.2006, p. 1).

(***) Commission Delegated Regulation (EU) 2021/598 of 14 December 2020 supplementing Regulation (EU) No 575/2013 of the European Parliament and of the Council with regard to regulatory technical standards for assigning risk weights to specialised lending exposures (OJ L 127, 14.4.2021, p. 1).

C 103.00 – **Definition of High Default Portfolios**

Column		Legal reference	Instructions
0010	Portfolio ID		The unique ID assigned by EBA to each portfolio.
0020	Portfolio name		Each portfolio is assigned to one of the following portfolio names: 1.0 CORP 1.1 CORP Defaulted 1.2 CORP Non-Defaulted 2.0 SMEC 2.1 SMEC Defaulted 2.2 SMEC Non-Defaulted 3.0 Other retail SME 3.1 Other retail SME Defaulted 3.2 Other retail SME Non-Defaulted 4.0 Mortgages non SME 4.1 Mortgages non SME Defaulted 4.2 Mortgages non SME Non-defaulted 5.0. Mortgages SME 5.1 Mortgages SME Defaulted 5.2 Mortgages SME Non-defaulted 6.0 Other retail non-SME 6.1 Other retail non-SME Defaulted 6.2 Other retail non-SME Non-defaulted 7.0 QRRE 7.1 QRRE Defaulted 7.2 QRRE Non-defaulted
0030	Type of risk		The instructions provided for column 0130 of table C 101.00 shall apply.
0040	Regulatory approach		Exposures shall be split into parts and assigned to portfolios based on the regulatory approach used for the calculation of RWA: (a) foundation IRB approach; (b) advanced IRB approach.

0050	Geographical area		Exposures shall be split into parts and assigned to portfolios based on the country of residence (ISO Code or 'Other countries') of the obligors. For the 'Retail – SME – secured by real estate' and 'Retail – Non-SME – secured by real estate' portfolios, exposures shall be split into parts based on the location of the collateral.
0060	Rating		The instructions provided for column 0060 of table C 102.00 shall apply.
0070	Exposure class		Exposures shall be split into parts and assigned to portfolios based on the exposure class: (d) For corporate exposures in High Default Portfolios: (d.1) corporates – SME; (d.2) corporates – no SME; (e) For retail exposures: (e.1) retail – SME; (e.1.1) retail – SME – Secured by real estate; (e.1.2) retail – SME – Other; (e.2) Retail – No SME; (e.2.1) retail – No SME – Other; (e.2.2) retail – No SME – Secured by real estate; (e 3.3) Retail – Qualifying revolving; (f) not applicable. In accordance with Article 147(4), point (a), of Regulation (EU) No 575/2013 exposures to regional governments and local authorities which are not treated as exposures to central governments shall be assigned to the exposure class 'exposures to institutions'. The exposure classes "equity exposures" and "items representing securitisation positions" referred to in Article 147(2), points (e) and (f), of Regulation (EU) No 575/2013, shall not be reported.
0080	Sector of counterparty		The instructions provided for column 0100 of table C 102.00 shall apply.
0090	Default status		The instructions provided for column 0090 of table C 102.00 shall apply.
0100	Type of facility		The instructions provided for column 0120 of table C 102.00 shall apply.
0110	Collateralisation status		The instructions provided for column 0110 of table C 102.00 shall apply.

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0120	Collateral type		The instructions provided for column 0120 of table C 102.00 shall apply.
0130	Counterparty		The instructions provided for column 0130 of table C 102.00 shall apply.
0140	Size of counterparty		The instructions provided for column 0140 of table C 102.00 shall apply.
0150	NACE code		The instructions provided for column 0150 of table C 102.00 shall apply.
0160	Type of exposure		The instructions provided for column 0110 of table C 102.00 shall apply.
0170	Size of exposure		The instructions provided for column 0170 of table C 102.00 shall apply.
0180	Indexed loan-to-value range		The instructions provided for column 0180 of table C 102.00 shall apply
0190	Balance sheet recognition		The instructions provided for column 0190 of table C 102.00 shall apply.
0200	Collateralisation status IFRS 9	IFRS 9 B.5.55	Exposures shall be assigned to portfolios based on their collateralisation status, as used for the purpose of the expected credit loss measurement under IFRS 9: (a) Collateralised exposures. This portfolio shall include all those exposures, for which, in accordance with IFRS 9 B5.5.55, the measurement of expected credit losses reflects the cash flows expected from the related collateral and/or other credit enhancements that are part of the contractual terms of the exposure into question and are not recognised separately by the entity. Those exposures that are only partially collateralised shall be reported for their full amount within this portfolio. (b) Not-collateralised exposures. This portfolio shall include all those exposures, for which, the measurement of the related expected credit losses is not affected by the presence of any collateral or any other form of credit enhancements. (c) Not applicable.

C 104.00 – **Definition of High Default Portfolios for IFRS 9 templates**

Column		Legal reference	Instructions
0010	Portfolio ID		The unique ID assigned by EBA to each portfolio.
0020	Portfolio name		The instructions provided for column 0020 of C 103 shall apply.
0030	Type of risk		The instructions provided for column 0130 of C 101 shall apply.
0040	Regulatory approach		The instructions provided for column 0140 of C 101 shall apply.
0050	Geographical area		The instructions provided for column 0080 of C 101 shall apply.
0060	Rating		The instructions provided for column 0060 of C 102 shall apply.
0070	Exposure class		The instructions provided for column 0070 of C 103 shall apply.
0080	Sector of counterparty		The instructions provided for column 0100 of C 101 shall apply.
0090	Default status		The instructions provided for column 0090 of C 102 shall apply.
0100	Type of facility		The instructions provided for column 0120 of C 101 shall apply.
0110	Collateralisation status		The instructions provided for column 0110 of C 102 shall apply.
0120	Collateral type		The instructions provided for column 0120 of C 102 shall apply.
0130	Counterparty		The instructions provided for column 0130 of C 102 shall apply.
0140	Size of counterparty		The instructions provided for column 0140 of C 102 shall apply.
0150	NACE code		The instructions provided for column 0150 of C 102 shall apply.
0160	Type of exposure		The instructions provided for column 0110 of C 101 shall apply.
0170	Size of exposure		The instructions provided for column 0170 of C 102 shall apply.
0180	Indexed loan-to-value range		The instructions provided for column 0180 of C 102 shall apply
0190	Balance sheet recognition		The instructions provided for column 0190 of C 102 shall apply.
0200	Collateralisation status IFRS 9	IFRS 9 B.5.55	The instructions provided for column 0200 of C 103 shall apply.’

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ANNEX III

'ANNEX IV

RESULTS SUPERVISORY BENCHMARK PORTFOLIOS

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PART I: **GENERAL INSTRUCTIONS**

1. Information shall be submitted only for those counterparties and portfolios where an actual exposure exists at the reference date in the form of either an original exposure or an exposure after credit risk mitigation. Counterparties and portfolios for which no exposure exists at the reference date shall not be submitted.

2. Information shall be submitted only for those exposures for which the competent authority has approved an internal model for the calculation of risk weighted exposure amounts (RWA). In table C 101, counterparty codes ending with 'STDA' shall not be reported. For the remaining counterparty codes of table C 101 of Annex I and for the benchmarking portfolios referred to in tables C 102 and C 103, exposures under the standardised approach and exposures for which the respective competent authority has permitted the temporary or permanent partial use of the standardised approach, shall be excluded.

3. The fields collecting non-applicable/ill-defined information shall either be left blank or the indication 'NULL' shall be inserted; this also applies to exposure at default (EAD)-weighted quantities or parameters that cannot be calculated. Likewise, data fields whose reporting is not mandatory may be left blank or submitted as 'NULL'. Zero values shall be reported only where the intention is to report a quantity or parameter of zero. Neither of the indications "blank" or 'NULL' shall be used to report quantities or parameters that are zero.

4. Monetary amounts shall be reported in the same way as they are reported for calculating own funds requirements at a specific reference date in accordance with Implementing Regulation (EU) 2021/451.

PART II: **TEMPLATE RELATED INSTRUCTIONS**

C 101 – **Details on exposures in Low Default Portfolios by counterparty**

Specialised lending exposures shall be excluded.

Column	Label	Legal reference	Instructions
0010	Counterparty Code	Table C 101, column 0010 of Annex I	The counterparty code of column 0010 of table C 101 of Annex I, defining the counterparty included in the low default portfolio ('LDP') samples portfolios shall be reported. This code shall be a row identifier and shall be unique for each row in the template.
0020	Exposure class	Point 76 of Annex II to Implementing Regulation (EU) 2021/451	Each counterparty shall be assigned to one of the following exposure classes: (a) Central banks and central governments; (b) Institutions; (c) Corporate – SME (small- and medium-sized enterprise); (d) Corporate – Specialised lending; (e) Corporate – Other; (f) Retail – Secured by real estate SME; (g) Retail – Secured by real estate non-SME; (h) Retail – Qualifying revolving; (i) Retail – Other SME; (j) Retail – Other non-SME; (k) Not applicable. 'Not applicable' shall be used where none of the answers in the points (a) to (j) applies, which is the case where the exposures to a counterparty are classified in multiple exposure classes without one being clearly predominant.
0040	Rating		The rank of the internal rating grade assigned to the counterparty within the institution's applicable internal rating scale shall be reported. It shall follow the numerical order 1, 2, 3, etc., from lowest risk to highest risk excluding defaults with PD corresponding to 100 %. Where an institution uses a continuous rating scale in accordance with Article 169(3) of Regulation (EU) No 575/2013, the rating grades as reported in column 0005 of template C 08.02 of Annex I to Implementing Regulation (EU) 2021/451 shall be used. Where exposures to a counterparty have been assigned to multiple rating grades in accordance with Article 172(1), point (e)(i) or (iii), of Regulation (EU) No 575/2013, the rating grade zero (0) shall be reported.

0050	Date of most recent rating of counterparty		The date of the most recent rating of the counterparty shall be reported.
0060	PD	Template C 08.01, column 0010, of Annex I to Implementing Regulation (EU) 2021/451	The PD assigned to the counterparty shall be reported. The PD shall be the PD used in the calculation of the RWA excluding the effect of measures in accordance with Article 458 of Regulation (EU) No 575/2013. The PD shall be expressed as a value between 0 and 1.
0070	Default status		The default status of the counterparty shall be reported. It shall be one of the following in accordance with Article 178 of Regulation (EU) No 575/2013: (a) Defaulted; (b) Non-defaulted.
0080	Original exposure pre-conversion factors	Template C 08.01, column 0020, of Annex I to Implementing Regulation (EU) 2021/451	The original exposure value before taking into account any value adjustments, provisions, effects due to credit risk mitigation techniques or conversion factors shall be reported.
0090	Exposure after CRM substitution effects pre-conversion factors	Template C 08.01, column 0090, of Annex I to Implementing Regulation (EU) 2021/451	The amount to which conversion factors ('CCFs') are applied in order to obtain the EAD (column 0110) shall be reported. This shall be done by taking into account credit risk mitigation techniques with substitution effects on the exposure.
0100	CCF	Article 166(8) of Regulation (EU) No 575/2013	The weighted average of the CCFs shall be reported. The weights used shall be the amounts to which the CCFs are applied to obtain the EAD. For counterparties whose facilities exclusively correspond to items referred to in Article 166(8) of Regulation (EU) No 575/2013, the reported weighted average of the CCFs shall be based on all facilities. For counterparties whose facilities do not fall under the items referred to in Article 166(8) of Regulation (EU) No 575/2013, the CCF shall either be left blank or the indication 'NULL' shall be inserted. For counterparties with both of the following facilities: (a) facilities corresponding to items referred to in Article 166(8) of Regulation (EU) No 575/2013; (b) facilities that do not fall under the items referred to in Article 166(8) of Regulation (EU) No 575/2013, the reported weighted average of the CCF shall be based only on the facilities under point (a). In particular, facilities corresponding to items referred to in Article 166(10) of Regulation (EU) No 575/2013 shall not be considered in the calculation.

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			Where the institution applies own estimates of CCFs for the items referred to in Article 166(8) of Regulation (EU) No 575/2013, those CCFs shall be used to calculate the weighted average of the CCFs. Where the institution does not apply own estimates of CCFs for the items referred to in Article 166(8) of Regulation (EU) No 575/2013, the regulatory CCFs given in Article 166(8) of Regulation (EU) No 575/2013 shall be used. The CCF shall be expressed as a value between 0 and 1.
0110	EAD	Template C 08.01, column 0110, of Annex I to Implementing Regulation (EU) 2021/451	The exposure value shall be reported.
0120	Collateral value		The Collateral Value for a benchmarking portfolio is the sum of the market values of the collateral relevant to the exposure in the portfolio. Where own estimates of LGD are not used (i.e. the FIRB is applied), Article 228(2), Article 230(1) and (2) and Article 231 of Regulation (EU) No 575/2013 shall be taken into account for the identification of the relevant collateral. Where own estimates of LGD are used: — Regarding unfunded credit protection, for exposures to central governments and central banks, institutions and corporates, Article 161(3) of Regulation (EU) No 575/2013 shall be taken into account. For retail exposures, Article 164(2) of that Regulation shall be taken into account for the identification of relevant collateral. — Regarding funded credit protection, collateral that is eligible and applicable in accordance with Article 181(1), points (e) and (f), of that Regulation shall be reported.
0130	Hyp LGD senior unsecured without negative pledge	Article 161 of Regulation (EU) No 575/2013	The hypothetical own estimates of loss given default ('LGD') that would be applied by the institution to the exposures to the counterparty shall be reported in accordance with the following: (a) the scope of the exposures is the same as for the LGD value reported in column 0150; (b) the exposures are senior and unsecured; (c) no negative pledge clause is in place. A negative pledge clause is a clause stating that the borrower or debt issuer will not pledge any of its assets to another party.

0140	Hyp LGD senior unsecured with negative pledge	Article 161 of Regulation (EU) No 575/2013	The hypothetical own estimates of LGD that would be applied by the institution to the exposures to the counterparty shall be reported in accordance with the following: (a) the scope of the exposures is the same as for the LGD value reported in column 0150; (b) the exposures are senior and unsecured; (c) a negative pledge clause is in place. A negative pledge clause is a clause stating that the borrower or debt issuer will not pledge any of its assets to another party.
0150	LGD	Template C 08.01, columns 0230 and 0240, of Annex I to Implementing Regulation (EU) 2021/451	The EAD-weighted average of the LGD values of the exposures to the counterparty shall be reported. The LGDs shall be those used for the calculation of the RWA. Specifically, where the institution has obtained permission from its competent authority to use own estimates for LGDs, the LGDs shall be based on the institution's own estimates, otherwise the LGDs shall be based on the regulatory LGD values taking into account the applicable risk mitigation. LGDs for large regulated financial sector entities and unregulated financial entities shall be included. The effect of measures introduced in accordance with Article 458 of Regulation (EU) No 575/2013 shall be excluded. The LGD shall be expressed as a value between 0 and 1.
0160	Maturity	Template C 08.01, column 0250, of Annex I to Implementing Regulation (EU) 2021/451	The EAD-weighted maturity for the exposures to the counterparty shall be reported. It shall be expressed in number of days.
0170	RWA	Template C 08.01, Column 0260, of Annex I to Implementing Regulation (EU) 2021/451	The RWA after supporting factors (SME and infrastructure supporting factors) shall be reported. The RWA shall not include the effect of potential measures under Article 458 of Regulation (EU) No 575/2013.

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C 102 – **Details on exposures in Low Default Portfolios**

For portfolios referred to in Annex I with a collateralisation status other than 'Not applicable', the following information may be omitted where the approved model does not accommodate distinct LGD calculations for the secured and unsecured parts of an exposure: LGD (column 0130), LGD without supervisory measures (column 0131), LGD without margin of conservatism (MoC) and supervisory measures (column 0132), LGD without MoC, supervisory measures and downturn component (column 0133), Expected Loss Amount (column 0150) and RWA (column 0170).

For portfolios with the regulatory approach defined as "Specialised lending slotting criteria", the following information shall be omitted: PD (column 0060), PD without supervisory measures (column 0061), PD without MoC and supervisory measures (column 0062), LGD (column 0130), LGD without supervisory measures (column 0131), LGD without MoC and supervisory measures (column 0132), LGD without MoC, supervisory measures and downturn component (column 0133).

The information in columns 0061-0062 and 0131-0132 may be omitted where institutions are not able to isolate the relevant conservative adjustments to the PDs and LGDs used for the RWA calculation due to ongoing model changes.

Column	Label	Legal reference	Instructions
0010	Portfolio ID	Table C 102, column 0010 of Annex I	The portfolio ID in column 0010 of table C 102 of Annex I, defining the portfolio shall be reported. This ID shall be a row identifier and shall be unique for each row in the template. The assignment of exposures to portfolio IDs is not exclusive: Exposures or parts of exposures shall be reported under each portfolio IDs that is applicable.
0040	Number of obligors		The number of obligors shall be reported. It shall be based on obligors that have a strictly positive value reported either in column 0080 or in column 0090. Where a full substitution is applied due to a credit risk mitigation technique, the original obligor shall be added to the 'Number of obligors' of its original portfolio, and the guarantor shall be added to the 'Number of obligors' of the guarantor's portfolio.
0060	PD	Template C 08.01, column 0010 of Annex I to Implementing Regulation (EU) 2021/451	The PD shall be the PD used in the calculation of the RWA excluding the effect of potential measures introduced in accordance with Article 458 of Regulation (EU) No 575/2013. For portfolios corresponding to an individual grade or pool, the PD assigned to the specific obligor grade or pool shall be reported. For portfolios corresponding to an aggregation of obligors of different grades or pools, the EAD-weighted average of the PDs assigned to the exposures included in the aggregation shall be provided. The PD shall be expressed as a value between 0 and 1.

0061	PD without supervisory measures		The PD without supervisory measures shall be the PD based on the provisions laid down in Articles 179 and 180 of Regulation (EU) No 575/2013 that includes the MoC added by the institution but excludes measures (multipliers, add-ons, floors or similar measures that directly increase the PD) that have been imposed by the competent authorities. For portfolios corresponding to an individual grade or pool, the PD for that grade that includes the MoC but is net of the supervisory measures shall be reported. For portfolios corresponding to an aggregation of obligors of different grades or pools, the EAD-weighted average of the PDs of the respective exposures that include the MoC but are net of the supervisory measures, shall be provided. The PD without supervisory measures shall be expressed as a value between 0 and 1.
0062	PD without MoC and supervisory measures		The PD without MoC and supervisory measures shall be the PD that neither includes the MoC added by the institution in accordance with Article 179(1), point (f), and Article 180(1), point (e), of Regulation (EU) No 575/2013 nor the effect of measures imposed by the competent authorities (multipliers, add-ons, floors or similar measures that directly increase the PD). For portfolios corresponding to an individual grade or pool, the PD for that grade that is net of the MoC and net of the supervisory measures shall be reported. For portfolios corresponding to an aggregation of obligors of different grades or pool, the EAD-weighted average of the PDs of the respective exposures that are net of the MoC and net of supervisory measures, shall be reported. The PD without MoC and supervisory measures shall be expressed as a value between 0 and 1.
0080	Original exposure pre-conversion factors	Template C 08.01, column 0020, of Annex I to Implementing Regulation (EU) 2021/451	The original exposure value before taking into account any value adjustments, provisions, effects due to credit risk mitigation techniques or conversion factors shall be reported.
0090	Exposure after CRM substitution effects pre-conversion factors	Template C 08.01, column 0090, of Annex I to Implementing Regulation (EU) 2021/451	The amount to which CCFs are applied in order to obtain the EAD (column 0110) shall be reported. This shall be done by taking into account credit risk mitigation techniques with substitution effects on the exposure.

0100	CCF	Article 166(8) of Regulation (EU) No 575/2013	The weighted average of CCFs shall be reported. The weights used shall be the amounts to which the CCFs are applied to obtain the EAD. For portfolios that include facilities exclusively corresponding to items referred to in Article 166(8) of Regulation (EU) No 575/2013, the reported weighted average of the CCFs shall be based on all facilities. For portfolios for which none of the included facilities fall under the items referred to in Article 166 of Regulation (EU) No 575/2013, the CCF shall either be left blank or the indication 'NULL' shall be inserted. For portfolios that include both of the following facilities: (a) facilities corresponding to items referred to in Article 166(8) of Regulation (EU) No 575/2013; (b) facilities that do not fall under the items referred to in Article 166(8) of Regulation (EU) No 575/2013, the reported weighted average of the CCFs shall be based only on the facilities under point (a). In particular, facilities corresponding to items referred to in Article 166(10) of Regulation (EU) No 575/2013 shall not be considered in the calculation. Where the institution applies own estimates of CCFs for the items referred to in Article 166(8) of Regulation (EU) No 575/2013, those CCFs shall be used to calculate the weighted average of the CCFs. Where the institution does not apply own estimates of CCFs for the items referred to in Article 166(8) of Regulation (EU) No 575/2013, the regulatory CCFs given in Article 166(8) of Regulation (EU) No 575/2013 shall be used. The CCF shall be expressed as a value between 0 and 1.
0110	EAD	Template C 08.01, column 0110, of Annex I to Implementing Regulation (EU) 2021/451	The exposure value shall be reported.
0120	Collateral value		The instructions for table C 101, column 0120 shall apply.

0130	LGD	Template C 08.01, columns 0230 and 0240, of Annex I to Implementing Regulation (EU) 2021/451	The EAD-weighted average of the LGD values of the exposures in the respective portfolio shall be reported. The LGDs shall be those used for the calculation of the RWA. Specifically, where the institution has obtained permission from its competent authority to use own estimates for LGDs, the LGDs shall be based on the institutions' own estimates, otherwise the LGDs shall be based on the regulatory LGD values taking into account the applicable risk mitigation. Exposures and the respective LGDs for large regulated financial sector entities and unregulated financial entities shall be included. The effect of measures introduced in accordance with Article 458 of Regulation (EU) No 575/2013 shall be excluded. The LGD shall be expressed as a value between 0 and 1.
0131	LGD without supervisory measures		The LGD without supervisory measures shall be the LGD based on the provisions laid down in Articles 179 and 181 of Regulation (EU) No 575/2013 that includes the MoC added by the institution but excludes measures (multipliers, add-ons, floors or similar measures that directly increase the LGD) that have been imposed by the competent authorities. For portfolios corresponding to an individual grade or pool, the LGD for that grade that includes the MoC but is net of the supervisory measures shall be reported. For portfolios corresponding to an aggregation of obligors of different grades or pools, the EAD-weighted average of the LGDs of the respective exposures that include the MoCs but are net of the supervisory measures, shall be provided. The LGD without supervisory measures shall be expressed as a value between 0 and 1.

0132	LGD without MoC and without supervisory measures		The LGD without MoC and supervisory measures shall be the LGD that neither includes the MoC added by the institution in line with Article 179(1), point (f), and Article 181 of Regulation (EU) No 575/2013 nor the effect of measures imposed by the competent authorities (multipliers, add-ons, floors or similar measures that directly increase the LGD). For portfolios corresponding to an individual grade or pool, the LGD for that grade that is net of the MoC and net of the supervisory measures shall be reported. For portfolios corresponding to an aggregation of obligors of different grades or pool, the EAD-weighted average of the LGDs of the respective exposures that are net of the MoC and net of supervisory measures, shall be reported. The LGD without MoC and supervisory measures shall be expressed as a value between 0 and 1.
0133	LGD without MoC, supervisory measures and downturn component,		The LGD without MoC, supervisory measures and downturn component shall be the LGD that neither includes the MoC added by the institution in line with Article 179(1) point (f) and Article 181 of Regulation (EU) No 575/2013 nor the effect of measures imposed by the competent authorities (multipliers, add-ons, floors or similar measures that directly increase the LGD) nor the downturn component as required by Article 181(1) point (b) of that Regulation. For portfolios corresponding to an individual grade or pool, the LGD for that grade that is net of the MoC and net of the supervisory measures and net of the downturn component shall be reported. For portfolios corresponding to an aggregation of obligors of different grades or pool, the EAD-weighted average of the LGDs of the respective exposures that are net of the MoC, net of supervisory measures and net of the downturn component, shall be reported. The LGD without MoC, supervisory measures and downturn component shall be expressed as a value between 0 and 1.
0140	Maturity	Template C 08.01, column 0250, of Annex I to Implementing Regulation (EU) 2021/451	The EAD-weighted maturity shall be reported. It shall be expressed in number of days. This information shall not be reported for exposures for which the maturity is not an element in the calculation of RWA. In particular, the maturity shall not be reported for portfolios that represent exposures of the exposure class 'Retail'.

0150	Expected Loss amount	Template C 08.01, column 0280, of Annex I to Implementing Regulation (EU) 2021/451	The expected loss amount shall be reported.
0160	Provisions defaulted exposures	Template C 09.02, columns 0050, 0055 and 0060, of Annex I to Implementing Regulation (EU) 2021/451	The provisions for defaulted exposures shall be reported. These shall include all general and specific credit risk adjustments on exposures in default as referred to in Article 110 of Regulation (EU) No 575/2013. (One-off) Credit risk adjustments that an institution applies in connection with the changes in the implementation of the definition of default (DoD) shall be reported as recorded in the institution's database.
0170	RWA	Template C 08.01, column 0260, of Annex I to Implementing Regulation (EU) 2021/451	The RWA after supporting factors (SME and infrastructure supporting factors) shall be reported. The RWA shall not include the effect of potential measures under Article 458 of Regulation (EU) No 575/2013.
0180	RWA Standardised	Part Three, Title II, Chapter 2 of Regulation (EU) No 575/2013	RWA Standardised is the hypothetical RWA amount obtained by applying the standardised approach for credit risk to the exposures instead of the IRB approach.

C 103 – **Details on exposures in High Default Portfolio**

For portfolios referred to in Annex I with a collateralisation status different from "Not applicable", the following information may be omitted where the approved model does not accommodate distinct LGD calculations for the secured and unsecured parts of an exposure: LGD (column 0130), LGD without supervisory measures (column 0131), LGD without MoC and supervisory measures (column 0132), LGD without MoC, supervisory measures and downturn component (column 0133), Expected Loss Amount (column 0150), RWA (column 0170), Loss rate latest year (column 0210) and Loss rate past 5 years (column 0220).

The information in columns 0061-0062 and 0131-0132 may be omitted, where institutions are not able to isolate the relevant conservative adjustments in its PDs and LGDs used for the RWA calculation due to ongoing model changes.

Column	Label	Legal reference	Instructions
0010	Portfolio ID		The portfolio ID of column 0010 of table C of Annex I, defining the portfolio shall be reported. This ID shall be a row identifier and shall be unique for each row in the template. The assignment of exposures to portfolio IDs is not exclusive: exposures or parts of exposures shall be reported under each portfolio ID that is applicable.
0040	Number of obligors		The instructions for table C 102, column 0040 shall apply.
0060	PD		The instructions for table C 102, column 0060 shall apply.
0061	PD without supervisory measures		The instructions for table C 102, column 0061 shall apply.
0062	PD without MoC and supervisory measures		The instructions for table C 102, column 0062 shall apply.
0080	Original exposure pre conversion factors		The instructions for table C 102, column 0080 shall apply.
0090	Exposure after CRM substitution effects pre conversion factors		The instructions for table C 102, column 0090 shall apply.
0100	CCF		The instructions for table C 102, for column 0100 shall apply.
0110	EAD		The instructions for table C 102, column 0110 shall apply.
0120	Collateral value		The instructions for table C 101, column 0120 shall apply.
0130	LGD		The instructions for table C 102, column 0130 shall apply.
0131	LGD without supervisory measures		The instructions for table C 102, column 0131 shall apply.

0132	LGD without MoC and without supervisory measures		The instructions for table C 102, column 0132 shall apply.
0133	LGD without MoC, supervisory measures and downturn component		The instructions for table C 102, column 0133 shall apply.
0140	Maturity		The instructions for table C 102, column 0140 shall apply.
0150	Expected Loss amount		The instructions for table C 102, column 0150 shall apply.
0160	Provisions defaulted exposures		The instructions for table C 102, column 0160 shall apply.
0170	RWA		The instructions for table C 102, column 0170 shall apply.
0180	RWA Standardised		The instructions for table C 102, column 0180 shall apply.
0190	Default rate latest year		The default rate for the most recent year shall be reported. For that purpose, the default rate shall be defined as the ratio between (a) the sum of the exposures (original exposure, column 0080, measured at the reference date minus one year) that were non-defaulted exactly one year before the reference date and defaulted between the reference date minus one year and the reference date; and (b) the sum of the exposures (original exposure, column 0080, measured at the reference date minus one year) that were non-defaulted at the reference date minus one year. New exposures that were generated during the year preceding the reference date shall not be included. Exposures that defaulted and were cured again during the year preceding the reference date shall be included in both the numerator and the denominator. Multiple defaults of the same obligor shall be included only once. This information shall be reported for portfolio IDs relating to non-defaulted exposures only and it shall be expressed as a value between 0 and 1. Defaults and default dates shall be used as recorded under the implementation of the DoD applicable at the time of the event, i.e., an institution shall consider a default to have occurred with respect to the DoD that was applied by the institution at the time the event was recorded. Changes in the DoD shall be considered only prospectively from their date of implementation, while the retrospective application of changes of the DoD after the default event under consideration (backward simulation) shall not be used.

0200	Default rate past 5 years		The weighted average of the default rates observed in the last five years preceding the reference date shall be reported. The default rate definition referred to in column 0190 shall apply. The weights to be used are the non-defaulted exposures used in the calculation of the default rate in accordance with column 0190. Where the institution is not required to calculate a default rate for the past five years preceding the reference date under Article 180(1), point (h), or Article 180(2), point (e), of Regulation (EU) No 575/2013, the institution shall develop a proxy using its longest history up to five years preceding the reference date and provide the documentation detailing the calculation to its competent authority. This information shall be reported for portfolio IDs relating to "non-defaulted" exposures only and it shall be expressed as a value between 0 and 1. Defaults and default dates shall be used as recorded under the implementation of the DoD applicable at the time of the event, i.e., an institution shall consider a default to have occurred with respect to the DoD that was applied by the institution at the time the event was recorded. Changes in the DoD shall be considered only prospectively from their date of implementation, while the retrospective application of changes of the DoD after the default event under consideration (backward simulation) shall not be used.
0210	Loss rate latest year		The loss rate observed in the most recent year shall be reported for portfolio IDs relating to 'non-defaulted' and 'defaulted' exposures only. For non-defaulted portfolios, the loss rate shall be the sum of credit risk adjustments and write-offs applied, within the year preceding the reference date, to exposures that were non-defaulted exactly one year before the reference date and which defaulted during the year preceding the reference date, divided by the sum of the EAD, measured exactly one year before the reference date, of the exposures that were non-defaulted exactly one year before the reference date and which defaulted during the year preceding the reference date. The numerator of the loss rate shall incorporate all the credit risk adjustments and write-offs related to the exposures that defaulted within the year preceding the reference, including the credit risk adjustments applied before the default date. New exposures generated during the year preceding the reference date shall not be included. Exposures that defaulted and were cured again during the year preceding the reference date shall be included in the denominator of the loss rate and credit risk adjustments and write-offs on those exposures shall be considered in the numerator of the loss rate. Multiple defaults of the very same obligor shall be considered only once.

			For defaulted portfolios, the loss rate shall consider exposures that were in default exactly one year before the reference date. It shall be the sum of: (a) credit risk adjustments to these exposures one year before the reference date, and (b) credit risk adjustments and write-offs applied within the year preceding the reference date, divided by the sum of the EAD, measured exactly one year before the reference date of the exposures under consideration. New defaults during the year preceding the reference date shall not be included. Exposures that cured again during the year preceding the reference date shall be included in the denominator of the loss rate and credit risk adjustments and write-offs on those exposures shall be included in the numerator of the loss rate. Multiple defaults of the same obligor shall be included only once. The loss rate shall be expressed as a value between 0 and 1. Defaults and default dates shall be used as recorded under the implementation of the DoD applicable at the time of the event, i.e., an institution shall consider a default to have occurred with respect to the DoD that was applied by the institution at the time the event was recorded. Changes in the DoD shall be considered only prospectively from their date of implementation, while the retrospective application of changes of the DoD after the default event under consideration (backward simulation) shall not be used.
0220	Loss rate past 5 years		The EAD-weighted average of the loss rates observed in the last five years preceding the reference date shall be reported for portfolio IDs relating to 'non-defaulted' and 'defaulted' exposures only. The definition of loss rate in column 0210 shall apply. The loss rate past five years shall be based on the annual loss rates of the past five years, where these annual loss rates are defined in analogy to the definition of the loss rate of column 0210; in particular, the annual loss rates shall not include additional changes in credit risk adjustments and write offs that have occurred after the observation horizon (calendar year) of each annual loss rate. Where the institution is not required to use data for the past five years preceding the reference date under Article 181(2), last subparagraph, of Regulation (EU) No 575/2013, the institution shall develop a proxy using its longest history up to five years preceding the reference date and provide the documentation detailing the calculation to its competent authority. The loss rate shall be expressed as a value between 0 and 1.

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			Defaults and default dates shall be used as recorded under the implementation of the DoD applicable at the time of the event, i.e., an institution shall consider a default to have occurred with respect to the DoD that was applied by the institution at the time the event was recorded. Changes in the DoD shall be considered only prospectively from their date of implementation, while the retrospective application of changes of the DoD after the default event under consideration (backward simulation) shall not be used.
0250	RWA-		Institutions shall calculate and report RWA- for portfolios that are referred to in table C 103 of Annex I with the following portfolio IDs: CORP_ALL_0086_CT_****_**_***_ALL SMEC_ALL_0106_CT_****_**_***_ALL MORT_ALL_0094_CT_****_**_***_ALL SMOT_ALL_0106_CT_****_**_***_ALL RSMS_ALL_0106_CT_****_**_***_ALL RETO_ALL_0094_CT_****_**_***_ALL RQRR_ALL_0094_CT_****_**_***_ALL RWA- shall be the hypothetical RWA, after supporting factors, which results from the application of the PD- values instead of the institution's PD values, for each exposure. The remaining parameters needed in the computation shall not be subject to changes. PD- shall be based on a calculation performed separately for each obligor grade. The obligor grades as reported in column 0005 of template C 08.02 of Annex I, to Implementing Regulation (EU) 2021/451 shall be used (see Annex II, template C 08.01 column 0010 and template C 08.02, to that Regulation, for instructions)., For each obligor grade, p^- shall be the smallest positive value satisfying the equation $$p^- + \Phi^{-1}(q) \bullet \sqrt{\frac{p^- \bullet (1 - p^-)}{n}} \geq DR_{1y} \text{ where } DR_{1y} > 0,$$ and $p^- = 0$ where $DR_{1y} = 0$.

			Here, Φ^{-1} = the inverse function of the standard normal (cumulative) distribution; q = the confidence level set at 90 %; DR_{1y} = the case weighted default rate of the year preceding the reference date, i.e., the number of obligors that were not in default and assigned the obligor grade under consideration exactly one year before the reference date and which defaulted during the most recent year, divided by the number of obligors that were not in default and assigned the obligor grade under consideration exactly one year before the reference date; n = the number of obligors that were not in default and assigned the obligor grade under consideration exactly one year before the references date. For each obligor, PD- shall be equal to p^-, where p^- shall be calculated in accordance with the formula set out in the fourth subparagraph for the obligor grade assigned to the obligor.
0260	RWA+		Institutions shall calculate and report RWA+ for the portfolios that are referred to in table C 103 of Annex I with the following portfolio ID: CORP_ALL_0086_CT_****_**_***_ALL SMEC_ALL_0106_CT_****_**_***_ALL MORT_ALL_0094_CT_****_**_***_ALL SMOT_ALL_0106_CT_****_**_***_ALL RSMS_ALL_0106_CT_****_**_***_ALL RETO_ALL_0094_CT_****_**_***_ALL RQRR_ALL_0094_CT_****_**_***_ALL RWA+ shall be the hypothetical RWA, after supporting factors, which results from the application of the PD+ values instead of the institution's PD values, for each exposure. The remaining parameters needed in the computation shall not be subject to changes. PD+ shall be based on a calculation performed separately for each obligor grade. The obligor grades as reported in Annex I, template C 08.02, column 0005, to Implementing Regulation (EU) 2021/451 shall be used (see Annex II, template C 08.01 column 0010 and template C 08.02, to that Regulation, for instructions).

			For each obligor grade, p^+ shall be the largest positive value satisfying the equation $$p^+ - \Phi^{-1}(q) \cdot \sqrt{\frac{p^+ \cdot (1 - p^+)}{n}} \leq DR_{1y}$$ where: Φ^{-1} = the inverse function of the standard normal (cumulative) distribution; q = the confidence level set at 90 %; DR_{1y} = the case weighted default rate of the year preceding the reference date, i.e., the number of obligors that were not in default and assigned the obligor grade under consideration exactly one year before the reference date and which defaulted during the most recent year, divided by the number of obligors that were not in default and assigned the obligor grade under consideration exactly one year before the reference date; n = the number of obligors that were not in default and assigned the obligor grade under consideration exactly one year before the references date. For each obligor, PD+ shall be equal to p^+, where p^+ shall be calculated in accordance with the formula set out in the fourth subparagraph for the obligor grade assigned to the obligor.
0270	RWA—		Institutions shall calculate and report RWA— for the portfolios that are referred to in table C 103 of Annex I with the following portfolio ID: CORP_ALL_0086_CT_****_**_***_ALL SMEC_ALL_0106_CT_****_**_***_ALL MORT_ALL_0094_CT_****_**_***_ALL SMOT_ALL_0106_CT_****_**_***_ALL RSMS_ALL_0106_CT_****_**_***_ALL RETO_ALL_0094_CT_****_**_***_ALL RQRR_ALL_0094_CT_****_**_***_ALL RWA— shall be the hypothetical RWA, after supporting factors, which results from the application of the PD— values instead of the institution's PD values, for each exposure. The remaining parameters needed in the computation shall not be subject to changes.

			PD— shall be based on a calculation performed separately for each obligor grade. The obligor grades as reported in column 0005 of template C 08.02 of Annex I to Implementing Regulation (EU) 2021/451 shall be used (see Annex II, template C 08.01 column 0010 and template C 08.02, to that Regulation, for instructions). For each obligor grade, p^{--} shall be the smallest positive value satisfying the equation $$p^{--} + \Phi^{-1}(q) \cdot \sqrt{\frac{p^{--} \cdot (1 - p^{--})}{n}} \geq DR_{5y} \text{ where } DR_{5y} > 0$$ and $p^{--} = 0$ where $DR_{5y} = 0$. Here, Φ^{-1} = the inverse function of the standard normal (cumulative) distribution; q = the confidence level set at 90 %; DR_{5y} = the default rate of the 5 latest years for the obligor grade, calculated as the simple average of five 1-year case-weighted default rates; n = the number of obligors that were not in default and assigned the obligor grade under consideration exactly one year before the references date. For each obligor, PD— shall be equal to p^{--}, where p^{--} shall be calculated in accordance with the formula set out in the fourth subparagraph for the obligor grade assigned to the obligor.
0280	RWA++		Institutions shall calculate and report RWA++ for the portfolios that are referred to in table C 103 of Annex Iwith the following portfolio ID: CORP_ALL_0086_CT_****_**_***_ALL SMEC_ALL_0106_CT_****_**_***_ALL MORT_ALL_0094_CT_****_**_***_ALL SMOT_ALL_0106_CT_****_**_***_ALL RSMS_ALL_0106_CT_****_**_***_ALL RETO_ALL_0094_CT_****_**_***_ALL RQRR_ALL_0094_CT_****_**_***_ALL

			RWA++ shall be the hypothetical RWA, after supporting factors, which results from the application of the PD++ values instead of the institution's PD values, for each exposure. The remaining parameters needed in the computation shall not be subject to changes. PD++ shall be based on a calculation performed separately for each obligor grade. The obligor grades as reported in column 0005 of template C 08.02 of Annex I to Implementing Regulation (EU) 2021/451 shall be used (see Annex II, template C 08.01 column 0010, and template C 08.02, to that Regulation for instructions). For each obligor grade, p^{++} shall be the largest positive value satisfying the equation $$p^{++} - \Phi^{-1}(q) \cdot \sqrt{\frac{p^{++} \cdot (1 - p^{++})}{n}} \leq DR_{5y}$$ where: Φ^{-1} = the inverse function of the standard normal (cumulative) distribution; q = the confidence level set at 90 %; DR_{5y} = the default rate of the 5 latest years for the obligor grade, calculated as the simple average of five 1-year case-weighted default rates; n = the number of obligors that were not in default and assigned the obligor grade under consideration exactly one year before the references date. For each obligor, PD++ shall be equal to p^{++}, where p^{++} shall be calculated in accordance with the formula set out in the fourth subparagraph for the obligor grade assigned to the obligor.

C 105.01 – **Definition of internal models**

The information in column 0140 may be omitted.

Column	Label	Legal reference	Instructions
0010	Internal model ID		The internal model ID assigned by the reporting institution shall be reported. The internal model ID shall uniquely refer to an internal model approved by the competent authority and used for the calculation of RWA. It shall be a row identifier and shall be unique for each row in the template.
0020	Model name		The model name assigned to the internal model by the reporting institution shall be reported.
0030	IRBA Risk parameter		The IRB approach risk parameter shall be one of the following: (a) PD; (b) LGD; (c) CCF. For an internal model for Corporate – Specialised Lending exposures under Article 153(5) of Regulation (EU) No 575/2013 ("Specialised lending slotting criteria"), the field shall be left blank or 'NULL' shall be inserted.
0040	EAD	Template C 08.01, column 0110, of Annex I to Implementing Regulation (EU) 2021/451	The aggregate exposure value of the exposures within the range of application of the rating model shall be reported.
0050	EAD weighted average default rate for calibration		The EAD-weighted average of the annual default rates, where used in the calibration of the PD models, shall be reported. This information shall be completed only for PD models. The data used in the calibration of the model parameters shall be used. If no internal data exists and the calibration is based on external data, then the external data shall be reported.
0060	Case weighted average default rate for calibration		The simple average of the annual case-weighted default rates used in the calibration of the PD models shall be reported. This information shall be completed only for PD models. The data used in the calibration of the model parameters shall be used. If no internal data exists and the calibration is based on external data, then the external data shall be reported.

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0070	Long-run PD		The central tendency used by the institution in the calibration of the models that incorporates any prudent adjustment to the simple case weighted average of the annual default rates used in the calibration of the PD models shall be reported. This information shall be completed only for PD models.
0080	Cure rate defaulted asset		The cure rate defaulted asset shall be the percentage of defaulted outstanding that returns in 'non-defaulted' status over a 12-month period. An institution that does not calculate cure rates for a given model shall calculate a proxy for cure rates, in accordance with the definition provided. The institution shall report the use of a proxy to the competent authority. That information shall be completed only for LGD models.
0090	Recovery rate not cured foreclosed assets		The case-weighted average recovery rate for not cured defaults included in the time series used by the institution for the calibration of the LGD models on non-defaulted assets shall be reported. The data used in the calibration of the model parameters shall be used. If no internal data exists and the calibration is based on external data, then the external data shall be reported. An institution that does not have a specific recovery rate for non-cured defaults due to an incomplete recovery procedure, shall calculate a proxy taking into account observed recoveries as well as the estimations of recoveries for incomplete workout. The institution shall report the use of a proxy to the competent authority. That information shall be completed only for LGD models.
0100	Recovery period length not cured foreclosed assets		The case-weighted average length of the recovery period (from the start of the default status to the completion date of the recovery procedures) for the not cured defaults included in the time series used by the institution for the calibration of the LGD models on non-defaulted assets shall be reported. The case weighted average length shall be expressed in number of days. The data used in the calibration of the model parameters shall be used. If no internal data exists and the calibration is based on external data, then the external data shall be reported. An institution that does not have a specific recovery period length for not cured defaults, due to an incomplete recovery procedure, shall calculate a proxy taking into account the definition provided. The institution shall report the use of a proxy to the competent authority. That information shall be completed only for LGD models.

0110	Joint decision	Article 20(2) point (a) of Regulation (EU) No 575/2013	The institution shall report whether or not a joint decision on prudential requirements exists between the consolidating and the host competent authority regarding the permission to use the IRB approach for the calculation of the prudential requirements for the exposures held by the subsidiaries of the institutions in the reported benchmarking portfolios.
0120	Consolidating supervisor	Article 20 of Regulation (EU) No 575/2013	The country ISO code of the country of origin of the competent authority responsible for the consolidated supervision of the institution using an IRB approach shall be reported.
0130	RWA	Template C 08.01, column 0260, of Annex I to Implementing Regulation (EU) 2021/451	The aggregate RWA after supporting factors (SME and infrastructure supporting factors) of the exposures within the range of application of the rating model shall be reported.
0150	RWA add-ons		The RWA add-ons shall be a sub-position ("of which") of the RWA (column 0130 of template C 105.01) and shall include: (a) the RWA that is added to the RWA resulting from the application of the model's risk parameter(s) due to additional internal measures of conservatism directly applied on the RWA, if any; (b) the RWA that is added to the RWA resulting from the application of the model's risk parameter(s) due to supervisory measures directly applied on the RWA, if any. The amounts under points (a) and (b) shall not include measures that are already reflected in the PD (column 0060 of templates C 102 and C 103), CCF (column 0100 of templates C 102 and C 103) or LGD (column 0130 of templates C 102 and C 103), but shall be restricted to measures that are directly applied on the RWA and, if relevant, in addition to the margins of conservatism and supervisory measures (multipliers, add-ons, floors or similar measures) that increase the risk parameters. The RWA add-ons shall not include the effect of potential measures under Article 458 of Regulation (EU) No 575/2013.

C 105.02 – **Mapping of internal models to portfolios**

Column	Label	Legal reference	Instructions
0010	Portfolio ID	Tables C 102 and C 103, column 0010	The portfolio ID uniquely identifying the portfolio in accordance with tables C 102 and 103 of Annex I, shall be reported. Columns 0010 and 0020 are a composite row identifier and together shall be unique for each row in template C 105.02.
0020	Internal model ID	Template C 105.01, column 0010	The internal model ID assigned by the reporting institution shall be reported. Columns 0010 and 0020 are a composite row identifier and together shall be unique for each row in template C 105.02.
0030	EAD	Template C 08.01, column 0110, of Annex I to Implementing Regulation (EU) 2021/451	The aggregate exposure value of the exposures that are included in the portfolio defined by column 0010 and within the range of application of the rating model defined by column 0020 shall be reported. Where all exposures of a given portfolio are treated with one specific model, the exposure value shall be identical to the amount reported for the same portfolio in tables C 102 or C 103, column 0110, as applicable.
0040	RWA	Template C 08.01, column 0260, of Annex I to Implementing Regulation (EU) 2021/451	The aggregate RWA after supporting factors for the exposures that are included in the portfolio defined by column 0010 and within the range of application of the rating model defined by column 0020 shall be reported. Where all exposures of a given portfolio are treated with one specific model, the RWA shall be identical to the amount reported for the same portfolio in tables C 102 or C 103, column 0170, as applicable.

C 105.03 – **Mapping of internal models to countries**

Column	Label	Legal reference	Instructions
0005	Row ID		This code shall be a row identifier and shall be unique for each row in the template. It shall follow the numerical order 1, 2, 3, etc.
0010	Internal model ID	template C 105.01, column 0010	The internal model ID assigned by the reporting institution shall be reported. Where one internal model ID is associated with several countries, separate rows shall be reported for each combination of 'Internal model ID' and 'Location of institution'. Columns 0010 and 0020 are a composite row identifier and their combination shall be unique for each row in the template.
0020	Location of institution	Article 20 of Regulation (EU) No 575/2013	The country ISO code of the legal residence of each subsidiary where the IRB exposures reported for each benchmarking portfolio are booked shall be reported, irrespective of the existence of any permission granted by the host supervisor to apply an IRB approach.'

ANNEX IV

'ANNEX V

MARKET RISK BENCHMARK INSTRUMENTS AND PORTFOLIOS

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Section 1: Instructions

(a) For the purposes of this Annex, the following shall apply:

(i) 'booking date' means the date and time on which institutions book the transactions for the purposes of the benchmarking exercise;

(ii) 'Initial Market Valuation (IMV)' means the marked-to-market value of the instruments referred to in Section 2 of this Annex, at the IMV reference date and time;

(iii) 'IMV reference date' means the date and time with reference to which institutions shall determine the IMV of the transactions in the benchmarking portfolio;

(iv) 'IMV remittance date' means the date by which institutions shall submit the results of the IMV of the transactions in the benchmarking portfolio;

(v) 'VaR' means the Value at Risk;

(vi) 'sVaR' means the Stressed Value at Risk;

(vii) 'IRC' means the Incremental Risk Charge;

(viii) 'CTP' means the Correlation Trading Portfolio;

(ix) 'APR' means the All Price Risk calculated in accordance with Article 377(2) of Regulation (EU) No 575/2013;

(x) 'Risk Measures' (RM) means the value of the VaR, sVaR, and when required IRC and APR for the portfolios, as set out in Section 3 of this Annex, between the RM initial and RM final reference date;

(xi) 'RM initial reference date' means the date on which institutions shall start to compute the RM values;

(xii) 'RM final reference date' means the date on which institutions shall finish to compute the RM values;

(xiii) 'RM remittance date' means the date by which institutions shall submit the results of the RM of the transactions in the benchmarking portfolio;

(xiv) 'Present Value (PV)' means the marked-to-market value of the portfolios, set out in Section 3 of this Annex, at the RM final reference date;

(xv) 'ATM' means 'At The Money' in terms of the relative position of the current or future price of a derivative's underlying asset with respect to the strike price of that derivative;

(xvi) 'OTM' means 'Out of The Money' in terms of the relative position of the current or future price of a derivative's underlying asset with respect to the strike price of that derivative;

(xvii) 'ITM' means 'In The Money' in terms of the relative position of the current or future price of a derivative's underlying asset with respect to the strike price of that derivative;

(xviii) 'long' means 'bought' and 'short' means 'sold';

(xix) 'CDS' means Credit Default Swaps;

(xx) for CDS, 'long' means 'bought protection' and 'short' means 'sold protection';

(xxi) 'MLN' means millions;

(xxii) 'OTC' means Over-The-Counter;

(xxiii) 'ASA' means the alternative standardised approach as referred to in Part Three, Title IV, Chapter 1a, Section 1 of Regulation (EU) No 575/2013;

(xxiv) 'SBM' means the Sensitivities-Based Method as referred to in Part Three, Title IV, Chapter 1a, Section 2 of Regulation (EU) No 575/2013;

(xxv) 'DRC' means the Default Risk requirement as referred to in Part Three, Title IV, Chapter 1a, Section 5 of Regulation (EU) No 575/2013;

(xxvi) 'RRAO' means the Residual Risk Add-On as referred to in Part Three, Title IV, Chapter 1a, Section 4 of Regulation (EU) No 575/2013.

(b) The following dates shall apply for the 'benchmarking' exercise:

(i) the booking date shall be 14 September 2023;

(ii) the IMV (and initial SBM) reference date shall be 21 September 2023 (at 5:30 pm CET);

(iii) the IMV (and initial SBM) remittance date shall be 13 October 2023;

(iv) the RM initial reference date shall be 15 January 2024;

(v) the RM (and final ASA) final reference date shall be 26 January 2024;

(vi) the RM (and final ASA) remittance date shall be 01 March 2024.

(c) Unless explicitly specified otherwise in Section 2 of this Annex, all positions shall be booked on the booking date referred to in point (b)(i) of this Section. Once positions have been booked, each portfolio shall age for the duration of the benchmarking exercise and shall be calculated under the assumption that the institution does not take any action to manage the portfolio in any way during the entire period of the benchmarking exercise. Unless explicitly stated otherwise in the specifications for a particular instrument, strike prices for option positions shall be determined relative to prices for the underlying as observed at market close on the booking date.

(d) For the purposes of the initial market valuation, the valuation of each instrument shall be submitted to the institution's competent authority by the IMV remittance date. By that date, the institution shall submit an explanatory note accompanying the results, in accordance with point (e). IMV shall be provided in accordance with the institution's front office valuation, where possible. In case IMVs are not provided by the institution's front office, the institution shall specify in the explanatory note who is the IMV data source provider.

(e) The explanatory note that institutions are to submit together with the IMV shall include all of the following for each instrument:

(i) the risk factors used to calculate the instrument's IMV;

(ii) the pricing model used to calculate the instrument's IMV and a description of this pricing model;

(iii) the risk factors included in the VaR model for the instrument;

(iv) the risk factors included in the VaR model that are also valuation inputs for the IMV of the instrument;

(v) the VaR model specifics in relation to the instrument;

(vi) available reference data for the instrument in the institution's own format;

(vii) the aspects referred to in points (h), (i), (l), (n), (o), (p), (w), (x), (z), (hh) and (ll) of this Section.

(f) For the purposes of point (e), sub point (v), all of the following shall be reported:

(i) concise VaR model descriptions;

(ii) revaluation methods applied;

(iii) functional form applied for modelling of returns (such as absolute, relatives, other methods;

(iv) qualitative information on the time series used to calibrate the VaR model in relation to the instrument (such as source, methodology for normalisation, buckets applied, other information deemed relevant by the institutions to explain the results provided).

(g) The explanatory note referred to in point (d) shall be updated with each resubmission of any value, reflecting the changes between submissions. The explanatory note shall contain one section which lists all submission dates and the reasons for resubmissions.

(h) The risks of the positions shall be calculated without taking into account the funding costs. Where applicable, institutions shall use the overnight rate of the instrument currency as the discount rate. Collateral agreement shall be considered in place for the derivatives instruments referred to in Section 2 of this Annex. Where that is not possible, reasons shall be provided in the explanatory note referred to in point (d).

(i) Counterparty credit risk and credit valuation adjustment ('CVA') risk shall not be taken into account in the valuation of the risks of the portfolios. Where that is not possible, reasons shall be provided in the explanatory note referred to in point (d) of this Section. Institutions shall report cases where other typologies of Valuation Adjustments are included in the IMV and explain for each financial instrument the methodology and the impact in the explanatory note referred to in point (d) of this Section.

(j) The 10-day 99 % VaR shall be calculated on a daily basis. sVaR and the IRC may be calculated on a weekly basis. The sVaR and IRC shall be based on end-of-day prices for each Friday in the time window of the benchmarking exercise.

(k) For transactions that include long positions in CDS, institutions shall assume an immediate up-front fee is paid to enter the position as per the market standards and conventions. The maturity date for all CDS shall correspond to conventional quarterly termination dates.

(l) Additional specifications needed in order to carry out pricing calculations required for CDS positions shall be consistent with commonly used market standards and conventions and shall be explained in the explanatory note referred to in point (d) of this Section.

(m) The maturity date shall ensure that the transaction is closest to the term-to-maturity specified in accordance with market standards and conventions.

(n) With respect to the details of instruments not referred to in Section 2 of this Annex, institutions shall provide the assumptions that have been used, including the day count convention and the choice for a tradable and liquid instrument, where permitted, along with the results in the explanatory note referred to in point (d) of this Section.

(o) Institutions that believe that assumptions in addition to those specified in this Section are relevant to the interpretation of the results of its exercise, including close of business timing, coupon rolls, mapping against indices and others, shall submit a description of those assumptions in the explanatory note referred to in point (d) of this Section.

(p) The explanatory note referred to in point (d) of this Section shall include explanations for risks not captured by the model for the instruments referred to in Section 2 of this Annex.

(q) All options shall be treated as if they are traded OTC, unless explicitly specified otherwise.

(r) The standard timing conventions for OTC options shall be followed. The time to maturity for an 'n-month' option shall be in n months. Where options expire on a non-trading day, institutions shall adjust the expiration date per business date, in accordance with market standards and conventions.

(s) All OTC options shall be treated as follows:

  (i) as American for single name equities and commodities;

  (ii) as European for equity indices, foreign exchange and swaptions.

(t) All OTC options shall be considered 'naked' so that the premium shall be excluded from the initial market valuation.

(u) Regarding the CTPs, institutions that have permission to use the APR model for CTPs shall provide details about their most relevant assumptions, market standards and conventions regarding the CTP instruments referred to in Section 2 of this Annex, including the hedge ratios they have calculated to make the CTP instruments CS01 neutral at the booking date.

(v) The IMV for each instrument shall be provided in the EBA instrument currency specified in Section 2 of this Annex for that instrument.

(w) For portfolios composed of one or more instruments denominated in EBA instrument currencies that are different from the EBA portfolio currency, the result shall be converted into the reported EBA portfolio currency using the ECB spot exchange rate of the relevant date. The converted result shall be explained in the explanatory note referred to in point (d) of this Section.

(x) When booking positions, institutions shall follow appropriate market conventions, unless otherwise specified in these instructions in the Instruments descriptions (Section 2 of this Annex).

(y) Where an instrument, or the underlying instrument for a derivative, is subject to a corporate action that affects the benchmarking exercise, such as a call from the issuer, a default or similar actions, institutions shall exclude such instrument from the exercise together with any related CDS or option.

(z) With regard to an index series, 'on-the-run' shall refer to the most liquid and tradable series of that index available in the market. Institutions shall explain their choice of 'on-the-run' series along with the related results in the accompanying explanatory note referred to in point (d) of this Section.

(aa) Where not specified otherwise, institutions shall apply the EU Benchmarks Regulation for the interest rate in order to book the instruments specified in Section 2 of this Annex. Institutions shall specify the rate applied, apart from the ones specified in Section 2 of this Annex, in the explanatory note referred to in point (d) of these instructions.

(bb) Risk measures for the portfolios referred to in Section 3 and Section 4 of this Annex, together with the Present Value, shall be computed from the 'RM initial reference date' to the 'RM final reference date'. SBM, DRC and RRAO shall be computed for the 'RM final reference date'. Institutions shall submit the results of those calculations to their competent authority by RM remittance date. IMV and SBM shall be reported for each instrument. Risk measures, SBM, DRC, RRAO and Present Value, where applicable, shall be reported for each portfolio, both individual and aggregated. SBM, DRC and RRAO, where applicable, shall be reported at least for the same portfolios for which risk measures are reported.

(cc) For the portfolios referred to in Section 6 of this Annex, institutions shall report SBM results and submit them in line with the reporting dates of the RM submission.

(dd) Only institutions which have been granted permission to model specific risk of debt instruments shall report credit spread portfolios. For interest rate portfolios which include risk as part of certain instruments, individual and aggregated portfolios shall be modelled by institutions which have been granted the permission to model the general interest risk as well as institutions which have been granted the permission to model the general and the specific interest risk.

(ee) The results for both individual and the aggregated portfolios shall be submitted only where the results of the instruments that are part of them are also being submitted.

(ff) In Section 2 of this Annex (Instruments), 'Year T' shall mean '2024' and Year T + X shall mean 2024 + X, with X as specified in Section 2.

(gg) In Section 2 of this Annex (Instruments), institutions shall determine the day of expiry/maturity in accordance with the following instructions:

(i) Where the date is specified, that specific date shall be used;

(ii) Where no date is specified, market convention, where available, shall be used. If for example there is a market convention that the day of expiry/maturity is the 3rd Friday of the month, then 'June Year T' shall mean the 3rd Friday of the month of the year T;

(iii) At the end of the month, where it is specified 'End of', it shall mean the last calendar day in the month;

(iv) For a fix period of time following the 'booking date', if the period is defined as a number of days, it is the last day of the period. If the period is defined in weeks, months or years, it is the same day of the following week, month or year with respect to the booking date, or, if the last month or year of the period is shorter, the last day of that month or year; if the 'booking date + x period' is a holiday day, then select the following working day;

(v) In case it is not specified otherwise the following assumptions shall be used: Day count convention: Act/360, Holiday calendar: Target2.

(hh) In Section 2 of this Annex (Instruments), for all CDS, unless explicitly specified otherwise, the following requirements shall apply:

(i) Coupon frequency: Quarterly;

(ii) Coupon(bps): 100;

(iii) Day count: ACT/360;

(iv) ISDA Definitions year: 2014;

(v) Restructuring clause: Modified-Modified Restructuring (MMR);

(vi) Maturity: December Year T+4;

(vii) Debt type: Senior;

(viii) Tenor: 5 Year;

(ix) Effective date as booking date;

(x) The used discount curve and recovery rate shall be indicated in the explanatory note referred to in point (d) of this Annex.

(ii) The IMV of bond instruments shall include accrued interest.

(jj) Institutions shall provide the information related to the time of valuation of the PV mentioning the time in the explanatory note referred to in point (d) of this Section. Where possible, valuation of the PV shall be computed at close of business day.

(kk) The risk measures of the portfolios shall be calculated in the same currency of the portfolio currency, not including any FX Risk, also related to the reporting currency of the institutions. The FX Risk shall be considered only when intrinsically included in the instruments. Where both reporting and portfolio currency results are reported as part of the exercise, for the ASA figures, results calculated in the reporting currency of the institution shall be translated into the EBA portfolio currency by spot conversion using the ECB spot exchange rate associated with the date of the calculation. The translation into the EBA portfolio currency does not imply a change in the FX risk factors.

(ll) Where Article 325q(7) of Regulation (EU) No 575/2013 ("base currency" approach) applies, when performing SBM calculations and reporting SBM sensitivities, institutions shall consider the FX risk factors resulting from the application of the base currency approach. The reported values shall not be expressed in the chosen base currency but rather in the institutions' reporting currency by applying spot conversion using the ECB spot exchange rate associated with relevant date.

Section 2: Instruments

Institutions shall provide IMV, in accordance with the instructions laid down in Section 1 of this Annex, for the following financial instruments:

EQUITY

101. Long EURO STOXX 50 index (Ticker: SX5E) Futures.

Notional: equivalent to the value of the index times 1 000 EUR

Exchange: Eurex

Expiry date: June Year T

EBA instrument currency: EUR

102. Long 10 000 BAYER (Ticker: BAYN GR) shares.
Exchange: Xetra
EBA instrument currency: EUR

103. Short Futures BAYER (Ticker: BAYN GR).
Notional: equivalent to the value of 10 000 shares of the underlying asset
Exchange: Eurex
Expiry date: June Year T
EBA instrument currency: EUR

104. Short Futures, STELLANTIS (Ticker: STLA FP).
Notional: equivalent to the value of 10 000 shares of the underlying asset
Exchange: Euronext
Expiry date: June Year T
EBA instrument currency: EUR

105. Short Futures, ALLIANZ (Ticker: ALV GR).
Notional: equivalent to the value of 10 000 shares of the underlying asset
Exchange: Eurex
Expiry date: June Year T
EBA instrument currency: EUR

106. Short Futures BARCLAYS (Ticker: BARC LN).
Notional: equivalent to the value of 10 000 shares of the underlying asset
Exchange: Eurex
Expiry date: June Year T
EBA instrument currency: GBP

107. Short Futures DEUTSCHE BANK (Ticker: DBK GR).
Notional: equivalent to the value of 10 000 shares of the underlying asset
Exchange: Eurex
Expiry date: June Year T
EBA instrument currency: EUR

108. Short Futures CRÉDIT AGRICOLE (Ticker: ACA FP).
Notional: equivalent to the value of 10 000 shares of the underlying asset
Exchange: Euronext
Expiry date: June Year T
EBA instrument currency: EUR

109. Long Call Options. Underlying BAYER (Ticker: BAYN GR), ATM (1 contract = 100 shares).
Notional: equivalent to the value of 10 000 shares of the underlying asset
Expiry date: June Year T
EBA instrument currency: EUR

110. Short Call Options. Underlying BAYER (Ticker: BAYN GR), ATM (1 contract = 100 shares).
Notional: equivalent to the value of 10 000 shares of the underlying asset
Expiry date: December Year T
EBA instrument currency: EUR

111. Long Call Options. Underlying PFIZER (Ticker PFE US) 10 % OTM, (1 contract = 100 shares).
Notional: equivalent to the value of 10 000 shares of the underlying asset
Expiry date: June Year T
EBA instrument currency: USD

112. Long Put Options. Underlying PFIZER (Ticker PFE US) 10 % OTM, (1 contract = 100 shares).
Notional: equivalent to value of 10 000 shares of the underlying asset
Expiry date: June Year T
EBA instrument currency: USD

113. Long Call Options. Underlying BAYER (Ticker: BAYN GR), 10 % OTM (1 contract = 100 shares).
Notional: equivalent to the value of 10 000 shares of the underlying asset
Expiry date: December Year T
EBA instrument currency: EUR

114. Short Call Options. Underlying BAYER (Ticker: BAYN GR), 10 % OTM (1 contract = 100 shares).
Notional: equivalent to the value of 10 000 shares of the underlying asset
Expiry date: June Year T
EBA instrument currency: EUR

115. Long Call Options. Underlying AVIVA (Ticker: AV/LN), 10 % OTM (1 contract = 100 shares).
Notional: equivalent to the value of 10 000 shares of the underlying asset
Expiry date: December Year T
EBA instrument currency: GBP

116. Long Put Options. Underlying AVIVA (Ticker: AV/LN), 10 % OTM (1 contract = 100 shares).
Notional: equivalent to the value of 10 000 shares of the underlying asset
Expiry date: December Year T
EBA instrument currency: GBP

117. Short Futures NIKKEI 225 (Ticker NKY).
Notional: equivalent to the value of the index times 20 000 JPY
Exchange: CME
Expiry date: June Year T
EBA instrument currency: JPY

118. Auto-callable Equity product.

Long position

Booking on 'Booking date'

Notional amount ('Capital'): EUR 1 000 000

Underlying: Index EURO STOXX 50 (Ticker: SX5E)

EBA instrument currency: EUR

Maturity: 5 years

Annual Pay-out and annual observation ('Booking date + 1 year', 'Booking date + 2 years', 'Booking date + 3 years', 'Booking date + 4 years', 'Booking date + 5 years'). Pay-out occurs 10 days after reference date.

Coupon: 6 %

Autocall level ('Initial value'): End of day Booking date + 1 month

Barrier coupon payment 60 % of autocall level

Protection barrier: 55 % of autocall level

— Capital not guaranteed if the index is below the protection barrier (capital returned on year 5 will be pro-rata where the level is below the protection barrier: for instance, if the SX5E = 40 % of its initial level then the capital returned is 40 %);

— If SX5E ≥ 60 % (barrier coupon) of initial value at the end of any year, then the coupon paid out is 6 %;

— If SX5E ≥ 100 % of initial value at the end of any year, then the product is called and the pay out is the coupon plus the capital (100 %);

— If SX5E < 60 % (barrier coupon) of initial value at the end of any year, then no coupon is paid;

— If SX5E < 55 % (protection barrier) of initial value at the end of year 5, then the capital is only paid pro-rata. Else if SX5E>= 55 % (protection barrier) of initial value at the end of year 5, then the capital is fully paid.

119. Long Call Options. Underlying EURO STOXX 50 index (Ticker: SX5E), ATM.

Notional: equivalent to the value of the index times 1 000 EUR

Expiry date: June Year T

EBA instrument currency: EUR

120. Long Call Options. Underlying EURO STOXX 600 index (Ticker: SXXP), ATM.

Notional: equivalent to the value of the index times 10 000 EUR

Expiry date: June Year T

EBA instrument currency: EUR

121. Long Call Options. Underlying VIX (CBOE), ATM.

Notional: equivalent to the value of the index times 100 000 USD

Expiry date: May Year T

EBA instrument currency: USD

IR

201. 5-year IRS EUR – Receive fixed rate and pay floating rate.

Fixed leg: receive annually

Floating rate: 6-month EURIBOR, pay semi-annually

Notional: EUR 10 000 000

Roll convention and calendar: standard

Effective date as booking date (i.e. the rates to be used shall be those at the market close as of the booking date)

Maturity: September Year T+4.

EBA instrument currency: EUR

202. Two-year EUR swaption on 5-year IRS EUR – pay fixed rate and receive floating rate.

Notional: EUR 10 000 000.

The institution is the seller of the option on the swap. The counterparty of the institution buys the right to enter a swap with the institution; if the counterparty exercises its right, the counterparty shall receive the fixed rate while the institution shall receive the floating rate.

Swaption with maturity of two years (Booking date + 2 years) on IRS defined as follow: Fixed leg – pay annually; Floating rate: 6-month EURIBOR, receive semi-annually; Notional: EUR 10 000 000; Roll convention and calendar: standard; Effective date as booking date (i.e. the rates to be used shall be those at the market close as of the booking date)

Maturity of the underlying swap: Booking date + 7 years

Premium paid at the booking date (Booking date). Cash settled

The strike price is based on the ATM spot rate of the IRS defined within this instrument

EBA instrument currency: EUR

203. 5-year IRS USD. Receive fixed rate and pay floating rate.

Fixed rate: receive annually

Floating rate: 3-month USD LIBOR rate, pay quarterly

Notional: USD 1 000 000

Roll convention and calendar: standard

Effective date as booking date (i.e. the rates to be used shall be those at the market close as of the booking date)

Maturity date: September Year T+4.

EBA instrument currency: USD

204. 2-year IRS GBP. Receive fixed rate and pay floating rate.

Fixed rate: receive annually

Floating rate: SONIA (overnight) rate compounded and paid quarterly

Notional: GBP 10 000 000

Roll convention and calendar: standard

Effective date as booking date (i.e. the rates to be used shall be those at the market close as of the booking date)

Maturity: Booking date + 2 years

EBA instrument currency GBP

205. Collared 10y floating rate note sold by UBS.

Notional (Principal) Amount: USD 1 000 000.

Floating Rate Notes (the 'Notes') are senior unsecured obligations of UBS AG ('UBS').

EBA instrument currency USD

— The Notes shall bear interest at a per annum rate equal to USD 3-Month LIBOR plus 1,5 % per annum (the 'Floating Interest Rate'), subject to a maximum interest rate of 7,5 % per annum (the 'Interest Rate Cap') and a minimum interest rate of 2,5 % per annum (the 'Interest Rate Floor').

— Any payment on the Notes, including interest and principal at maturity, shall be subject to the creditworthiness of UBS AG. Institutions are asked to use an appropriate discounting curve, motivating that in the explanatory note.

— Income: The Notes will pay interest quarterly at a rate equal to the Floating Interest Rate, provided that if on any Coupon Determination Date (i) the Floating Interest Rate is less than the Interest Rate Floor, then the applicable interest rate for the related Interest Period will be equal to the Interest Rate Floor, or (ii) the Floating Interest Rate is greater than the Interest Rate Cap, then the applicable interest rate for the related Interest Period will be equal to the Interest Rate Cap.

Interest Payment Amount	The amount of interest to be paid on the Notes for an Interest Period shall be equal to the product of (a) the principal amount of the Notes, (b) the Applicable Interest Rate for that Interest Period and (c) a fraction, the numerator of which is the number of days in the Interest Period (calculated on the basis of a 360-day year of twelve 30-day months) and the denominator of which is 360.
Trade and Settlement Date	'Booking date'
Interest Payment Dates	Quarterly, on the Booking date + 3 months, Booking date + 6 months, Booking date + 9 months and Booking date + 1 year, commencing on Booking date + 3 months, during the term of the Notes (subject to adjustments, as described herein).
Maturity Date	Booking date + 10 years
Currency	USD
Daycount Basis	30/360
Business Day Convention	Following Unadjusted
Coupon Determination Date	For each Interest Period, the second London Banking day immediately preceding the relevant Interest Date. 'London Banking Day' means any day on which commercial banks are open for general business (including dealings in foreign exchange and foreign currency deposits) in London and on which dealings in U.S. dollars are transacted in the London interbank market.

206. Long GERMANY GOVT EUR 1 000 000 (ISIN DE0001030583).

Maturity: 15 April 2033

EBA instrument currency: EUR

207. Short GERMANY GOVT EUR 1 000 000 (ISIN DE0001030708).

Maturity: 15 August 2030

EBA instrument currency: EUR

208. Long ITALY GOVT EUR 1 000 000 (ISIN IT0005138828).
Maturity: 15 September 2032
EBA instrument currency: EUR

209. Long ITALY GOVT EUR 1 000 000 (ISIN IT0005340929).
Maturity: 1 December 2028
EBA instrument currency: EUR

210. Long SPAIN GOVT EUR 1 000 000 (ISIN ES00000127A2).
Maturity: 30 July 2030
EBA instrument currency: EUR

211. Short FRANCE GOVT EUR 1 000 000 (ISIN FR0012993103).
Maturity: 25 May 2031
EBA instrument currency: EUR

212. Short GERMANY GOVT EUR 1 000 000 (ISIN DE0001135176).
Maturity: 4 January 2031
EBA instrument currency: EUR

213. Long UNITED KINGDOM GOVT GBP 1 000 000 (ISIN GB0004893086).
Maturity: 7 June 2032
EBA instrument currency: GBP

214. Long PORTUGAL GOVT EUR 1 000 000 (ISIN PTOTEXOE0024).
Maturity: 15 June 2029
EBA instrument currency: EUR

215. Short UNITED STATES GOVT USD 1 000 000 (ISIN US91282CAV37).
Maturity: 15 November 2030
EBA instrument currency USD

216. Long BRAZIL GOVT 1 000 000 USD (ISIN US105756BZ27).
Maturity: 13 January 2028
EBA instrument currency: USD

217. Long MEXICO GOVT 1 000 000 USD (ISIN US91087BAT70).
Maturity: 19 May 2033
EBA instrument currency USD

218. 10-year IRS EURO – Receive floating rate and pay fixed rate.
Fixed leg: pay annually
Floating rate: 3-month EURIBOR, receive quarterly
Notional: EUR 10 000 000
Roll convention and calendar: standard
Effective date as the booking date (i.e. rates to be used are those at the market close on booking date)
Maturity: Booking date + 10 years
EBA instrument currency: EUR

219. 5-year IRS EURO – Receive floating rate and pay fixed rate.
Fixed leg: pay annually
Floating rate: 6-month EURIBOR, receive every 6 months
Notional: EUR 1 000 000
Roll convention and calendar: standard
Effective date as the booking date (i.e. rates to be used are those at the market close on booking date)
Maturity: Booking date + 5 years
EBA instrument currency: EUR

220. 5-year Mark to Market (MtM) Cross Currency EUR/USD SWAP. Receive USD and pay EUR.
EUR: 3-month ESTER, pay quarterly compounded with a payment lag of 2 days
USD: 3-month SOFR, receive quarterly compounded with a payment lag of 2 days
Leg 1 – USD: Notional EUR 10 000 000 equivalent adjusted on a quarterly basis
Leg 2 – EUR: Notional EUR 10 000 000
Roll convention and calendar: standard
Effective date as booking date + 6 months
Maturity: Booking date + 5,5 years
EBA instrument currency: EUR
See also Section 5 of this Annex – Instrument additional specifications

221. 10-year IRS EURO – Receive ESTER and pay EURIBOR.
ESTER leg: receive annually
EURIBOR leg: 3-month EURIBOR + Basis, pay quarterly
Notional: EUR 10 000 000
Roll convention and calendar: standard
Effective date as booking date (i.e. the rates to be used shall be those at the market close as of the booking date)
Maturity: September Year T + 9 years
EBA instrument currency: EUR

222. Long ITALY GOVT EUR 1 000 000 (ISIN IT0005387052).
Maturity: 15 May 2030
EBA instrument currency: EUR

223. 5-year Zero Coupon Inflation swap EUR – Receive Inflation indexed return and pay fixed rate (r).
Inflation Index: CPI (HICPxT)
Fixed leg (Pay fixed): $[(1+r)^5 - 1]$
Rec Inflation indexed return: $\left[\left(\frac{CPI \text{ at the end (maturity)date}}{CPI \text{ at the start date}}\right) - 1\right]$
Notional: EUR 10 000 000
Base fixing date: August Year T-1
Final Fixing: August Year T+4
Maturity: September Year T+4
EBA instrument currency: EUR

224. Two-year EUR swaption on 5-year IRS EUR – receive fixed rate and pay floating rate.

Notional: EUR 10 000 000.

The institution is the seller of the option on the swap. The counterparty of the institution buys the right to enter a swap with the institution; if the counterparty exercises its right, the counterparty shall receive the floating rate while the institution shall receive the fixed rate.

Swaption with maturity of two years (Booking date + 2 years) on IRS defined as follow: Fixed leg- receive annually; Floating rate: 6-month EURIBOR, pay every 6 months; Notional: EUR 10 000 000; Roll convention and calendar: standard; Effective date as the booking date (i.e. rates to be used are those at the market close on booking date)

Maturity of the underlying swap: Booking date + 7 years

Premium paid at the booking date (Booking date). Cash settled

The strike price is based on the ATM spot rate of the IRS defined within this instrument + 100 bps

EBA instrument currency: EUR

FX

301. 6-month USD/EUR forward contract. Cash settled. Long USD – Short EUR; Notional USD 10 000 000; EUR/USD ECB reference spot rate as of end of the booking date to determine forward rate.

EBA instrument currency: EUR

302. 6-month EUR/GBP forward contract. Cash settled. Long EUR – Short GBP; Notional 10 000 000 GBP; EUR/GBP ECB reference spot rate as of end of the booking date to determine forward rate.

EBA instrument currency: EUR

303. Long 10 000 000 USD Cash.

Cash position

EBA instrument currency: EUR

304. Long Call option. EUR 10 000 000. Equivalent amount based on EUR/USD ECB reference spot rate as of end of the booking date.

Strike price: 110 % of EUR/USD ECB reference rate as of end of the booking date

Expiry date: Booking date + 1 year

EBA instrument currency: EUR

305. Long Call option. EUR 10 000 000. Equivalent amount based on EUR/USD ECB reference spot rate as of end of the booking date.

Strike price: 90 % of EUR/USD ECB reference rate as of end of the booking date

Expiry date: Booking date + 1 year

EBA instrument currency: EUR

306. Short Call option. EUR 10 000 000. Equivalent amount based on EUR/USD ECB reference spot rate as of end of the booking date.

Strike price: 100 % of EUR/USD ECB reference rate as of end of the booking date

Expiry date: Booking date + 1 year

EBA instrument currency: EUR

307. Short Call option. EUR 10 000 000. Equivalent amount based on EUR/GBP ECB reference spot rate as of end of the booking date.

Strike price: 110 % of EUR/GBP ECB reference rate as of end of the booking date

Expiry date: Booking date + 1 year

EBA instrument currency: EUR

308. Long Put option. EUR 10 000 000. Equivalent amount based on EUR/JPY ECB reference spot rate as of end of the booking date.

Strike price: 110 % of EUR/JPY ECB reference rate as of end of the booking date

Expiry date: Booking date + 1 year

EBA instrument currency: EUR

309. Short Put option. EUR 10 000 000. Equivalent amount based on EUR/AUD ECB reference spot rate as of end of the booking date.

Strike price: 110 % of EUR/AUD ECB reference rate as of end of the booking date

Expiry date: Booking date + 1 year

EBA instrument currency: EUR

310. 6-month EUR/DKK forward contract. Cash settled. Long EUR – Short DKK; Notional EUR 10 000 000; EUR/DKK ECB reference spot rate as of end of the booking date to determine forward rate.

EBA instrument currency: EUR

311. 6-month EUR/BRL Non deliverable forward contract. Long EUR – Short BRL; Notional EUR 10 000 000; EUR/BRL ECB reference spot rate as of end of the booking date to determine forward rate.

EBA instrument currency: EUR

COMMODITIES

401. Long 3 500 000 6-month ATM London Gold Forwards contracts (1 contract = 0.001 troy ounces, notional: 3 500 troy ounces).

Cash Settlement

EBA instrument currency: USD

402. Short 3 500 000 12-month ATM London Gold Forwards contracts (1 contract = 0.001 troy ounces, notional: 3 500 troy ounces).

Cash Settlement

EBA instrument currency: USD

403. Long 30 contracts of 6-month WTI Crude Oil Call option with strike equals 12-month end-of-day forward price on the booking date (1 contract = 1 000 barrels. Total notional 30 000 barrels).

Cash Settlement

EBA instrument currency USD

404. Short 30 contracts of 6-month WTI Crude Oil Put option with strike equals 12-month end-of-day forward price on the booking date (1 contract = 1 000 barrels. Total notional 30 000 barrels).

Cash Settlement

EBA instrument currency USD

405. Long Call option. 5 000 0zt of London Gold.
Strike price: ATM forward rate as of end of the booking date
Expiry date: Booking date + 18 months
Cash Settlement
EBA instrument currency: USD

CREDIT SPREAD

501. Long (i.e. Buy protection) USD 1 000 000 CDS on PORTUGAL.
Restructuring clause: FULL
EBA instrument currency: USD

502. Long (i.e. Buy protection) USD 1 000 000 CDS on ITALY.
Restructuring clause: FULL
EBA instrument currency: USD

503. Short (i.e. Sell protection) USD 1 000 000 CDS on SPAIN.
Restructuring clause: FULL
EBA instrument currency: USD

504. Long (i.e. Buy protection) USD 1 000 000 CDS on MEXICO.
Restructuring clause: FULL
EBA instrument currency: USD

505. Long (i.e. Buy protection) USD 1 000 000 CDS on BRAZIL.
Restructuring clause: FULL
EBA instrument currency: USD

506. Long (i.e. Buy protection) USD 1 000 000 CDS on UK.
Restructuring clause: FULL
EBA instrument currency: USD

507. Short (i.e. Sell protection) EUR 1 000 000 CDS on Telefonica (Ticker TEF SM).
EBA instrument currency: EUR

508. Long (i.e. Buy protection) EUR 1 000 000 CDS on Telefonica (Ticker TEF SM).
Maturity: December Year T+2
EBA instrument currency: EUR

509. Short (i.e. Sell protection) EUR 1 000 000 CDS on Aviva (Ticker AV LN).
ISDA Definitions year 2003
EBA instrument currency: EUR

510. Long (i.e. Buy protection) EUR 1 000 000 CDS on Aviva (Ticker AV LN).
ISDA Definitions year 2003
Maturity: December Year T+2
EBA instrument currency: EUR

511. Short (i.e. Sell protection) EUR 1 000 000 CDS on Vodafone (Ticker VOD LN).
EBA instrument currency: EUR

512. Short (i.e. Sell protection) EUR 1 000 000 CDS on ENI SpA (Ticker ENI IM).
EBA instrument currency: EUR

513. Short (i.e. Sell protection) USD 1 000 000 CDS on Eli Lilly (Ticker LLY US).
Restructuring clause: No restructuring (XR14)
EBA instrument currency: USD

514. Short (i.e. Sell protection) EUR 1 000 000 CDS on Unilever (Ticker UNA NA).
EBA instrument currency: EUR

515. Long (i.e. Buy protection) EUR 1 000 000 CDS on Total SA (Ticker FP FP).
EBA instrument currency: EUR

516. Long (i.e. Buy protection) EUR 1 000 000 CDS on Volkswagen Group (Ticker VOW GR).
EBA instrument currency: EUR

517. Long position on TURKEY Govt. notes USD 1 000 000 (ISIN US900123CT57).
Maturity: 26 April 2029
EBA instrument currency: USD

518. Long (i.e. Buy protection) USD 1 000 000 CDS on TURKEY. Effective date as booking date.
Restructuring clause: FULL
EBA instrument currency: USD

519. Long position on Telefonica notes EUR 1 000 000 (ISIN XS1681521081).
Maturity: 12 January 2028
EBA instrument currency: EUR

520. Long position on Volkswagen Group notes EUR 1 000 000 (ISIN XS2234567233).
Maturity: 22 September 2028
EBA instrument currency: EUR

521. Short position Volkswagen Group notes EUR 1 000 000 (ISIN XS1167667283).
Maturity: 16 January 2030
EBA instrument currency: EUR

522. Long position on Total SA notes EUR 1 000 000 (ISIN XS1856281834).
Maturity: 11 July 2033
EBA instrument currency: EUR

523. Long AUSTRIA GOVT EUR 1 000 000 (ISIN AT0000A04967).
Maturity: 15 March 2037
EBA instrument currency: EUR

524. Long (i.e. Buy protection) USD 1 000 000 CDS on AUSTRIA.

Maturity: June Year T+15

EBA instrument currency: USD

525. Long NETHERLANDS GOVT EUR 1 000 000 (ISIN NL0013552060).

Maturity: 15 January 2040

EBA instrument currency: EUR

526. Long (i.e. Buy protection) USD 1 000 000 CDS on NETHERLANDS.

Maturity: June Year T+20

EBA instrument currency: USD

527. Long BELGIUM GOVT EUR 1 000 000 (ISIN BE0000348574).

Maturity: 22 June 2050

EBA instrument currency: EUR

528. Long (i.e. Buy protection) USD 1 000 000 CDS on BELGIUM.

Maturity: June Year T+30

EBA instrument currency: USD

529. Long (Buy protection) EUR 10 000 000 CDS on iTraxx Europe index on-the-run series.

Maturity: June Year T+4

EBA instrument currency: EUR

530. Short Put option. EUR 10 000 000. Underlying iTraxx Europe index on-the-run series (same instrument of 529).

Strike price: ATM

Expiry date: Booking date + 6 months

EBA instrument currency: EUR

531. Long AXA SA (callable) EUR 1 000 000 (ISIN XS1799611642).

Maturity: 28 May 2049

EBA instrument currency: EUR

532. Long AT&T Bond (callable) USD 1 000 000 (ISIN US00206RFW79).

Maturity: 15 August 2037

EBA instrument currency: USD

533. Long BAYER AG (callable) EUR 1 000 000 (ISIN XS2199266268).

Maturity: 06 January 2030

EBA instrument currency: EUR

534. Long ORANGE SA Bond (callable) EUR 1 000 000 (ISIN FR0013323870).

Maturity: 20 March 2028

EBA instrument currency: EUR

CTP

601. Short (i.e. Sell protection) position in iTraxx Europe index on-the-run series.
Attachment point: 3 %
Detachment point: 6 %
Notional: EUR 5 000 000
Maturity: 5 years
EBA instrument currency: EUR

602. Long (i.e. Buy protection) EUR 5 000 000 CDS on iTraxx Europe index most recent on-the-run series.
Maturity: June Year T+4
EBA instrument currency: EUR
Notional adj. to fully hedge CS01 of 601 with no re-hedging required

603. Long (i.e. Buy protection) position in iTraxx Europe index on-the-run series.
Attachment point: 3 %
Detachment point: 6 %
Notional: EUR 5 000 000
Maturity: 5 years
EBA instrument currency: EUR

604. Short (i.e. Sell protection) EUR 5 000 000 CDS on iTraxx Europe index most recent on-the-run series.
Maturity: June Year T+4
EBA instrument currency: EUR
Notional adj. to fully hedge CS01 of 603 with no re-hedging required

605. Short (i.e. Sell protection) position in iTraxx Europe index on-the-run series.
Attachment point: 12 %
Detachment point: 100 %
Notional: EUR 5 000 000
Maturity: 5 years
EBA instrument currency: EUR

606. Long (i.e. Buy protection) EUR 5 000 000 CDS on iTraxx Europe index most recent on-the-run series.
Maturity: June Year T+4
EBA instrument currency: EUR
Notional adj. to fully hedge CS01 of 605 with no re-hedging required

607. Long (i.e. Buy protection) position in iTraxx Europe index on-the-run series.
Attachment point: 12 %
Detachment point: 100 %
Notional: EUR 5 000 000
Maturity: 5 years
EBA instrument currency: EUR

608. Short (i.e. Sell protection) EUR 5 000 000 CDS on iTraxx Europe index most recent on-the-run series.
Maturity: June Year T+4
EBA instrument currency: EUR
Notional adj. to fully hedge CS01 of 607 with no re-hedging required

609. Short (i.e. Sell protection) position in iTraxx Europe index on-the-run series.
Attachment point: 3 %
Detachment point: 6 %
Notional: EUR 5 000 000
Maturity: 5 years
EBA instrument currency: EUR
Recovery rate: 40 % fixed.

610. Long (i.e. Buy protection) EUR 5 000 000 CDS on iTraxx Europe index most recent on-the-run series.
Maturity: June Year T+4
EBA instrument currency: EUR
Notional adj. to fully hedge CS01 of 609 with no re-hedging required

Section 3: Individual Portfolios

Institutions shall provide the required risk measures, along with the Present Value, of the following individual portfolios:

Portfolio	*Combination of instruments:* **The first figure represents the instrument (as referred to in Section 2 of this Annex). The second figure represents the quantity of each instrument or number of contracts, as applicable.**	EBA portfolio currency	Risk measures required
1001	101 – 1 instrument	EUR	VaR; Stressed VaR; SBM; DRC; RRAO
1002	103 – 1 instrument 104 – 1 instrument 105 – 1 instrument	EUR	VaR; Stressed VaR; SBM; DRC; RRAO
1003	113 – 1 instrument 110 – 1 instrument	EUR	VaR; Stressed VaR; SBM; DRC; RRAO
1004	115 – 1 instrument 116 – 1 instrument	GBP	VaR; Stressed VaR; SBM; DRC; RRAO
1005	117 – 1 instrument	JPY	VaR; Stressed VaR; SBM; DRC; RRAO
1006	109 – 1 instrument 110 – 1 instrument	EUR	VaR; Stressed VaR; SBM; DRC; RRAO
1007	118 – 1 instrument	EUR	VaR; Stressed VaR; SBM; DRC; RRAO
1008	111 – 1 instrument 112 – 1 instrument	USD	VaR; Stressed VaR; SBM; DRC; RRAO
1009	102 – 1 instrument 114 – 1 instrument	EUR	VaR; Stressed VaR; SBM; DRC; RRAO
1010	106 – 1 instrument 107 – 1 instrument 108 – 1 instrument	EUR	VaR; Stressed VaR; SBM; DRC; RRAO
1011	101 – 1 instrument 103 – 1 instrument	EUR	VaR; Stressed VaR; SBM; DRC; RRAO
1012	101 – 1 instrument 103 – 1 instrument 104 – 1 instrument	EUR	VaR; Stressed VaR; SBM; DRC; RRAO
1013	102– 1 instrument 104 – 1 instrument	EUR	VaR; Stressed VaR; SBM; DRC; RRAO

1014	119 – 1 instrument	EUR	VaR; Stressed VaR; SBM; DRC; RRAO
1015	120 – 1 instrument	EUR	VaR; Stressed VaR; SBM; DRC; RRAO
1016	121 – 1 instrument	EUR	VaR; Stressed VaR; SBM; DRC; RRAO
2001	201 – 1 instrument	EUR	VaR; Stressed VaR; SBM; DRC; RRAO
2002	202 – 1 instrument	EUR	VaR; Stressed VaR; SBM; DRC; RRAO
2003	203 – 1 instrument	USD	VaR; Stressed VaR; SBM; DRC; RRAO
2004	204 – 1 instrument	GBP	VaR; Stressed VaR; SBM; DRC; RRAO
2005	205 – 1 instrument	USD	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
2006	206 – 1 instrument 207 – 1 instrument	EUR	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
2007	206 – 1 instrument 207 – 1 instrument 208 – 1 instrument	EUR	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
2008	206 – 1 instrument 207 – 1 instrument 208 – 1 instrument 209 – 1 instrument 210 – 1 instrument 211 – 1 instrument 212 – 1 instrument	EUR	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
2009	201 – 1 instrument 218 – 1 instrument	EUR	VaR; Stressed VaR; SBM; DRC; RRAO
2010	201 – 1 instrument 219 – 1 instrument	EUR	VaR; Stressed VaR; SBM; DRC; RRAO
2011	218 – 1 instrument 219 – 1 instrument	EUR	VaR; Stressed VaR; SBM; DRC; RRAO
2012	201 – 1 instrument 202 – 1 instrument	EUR	VaR; Stressed VaR; SBM; DRC; RRAO
2013	213 – 1 instrument	GBP	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
2014	215 – 1 instrument 216 – 1 instrument 217 – 1 instrument	USD	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
2015	203 – 1 instrument 215 – 1 instrument	USD	VaR; Stressed VaR; SBM; DRC; RRAO

2016	208 – 1 instrument 209 – 1 instrument 210 – 1 instrument 214 – 1 instrument	EUR	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
2017	220 – 1 instrument	EUR	VaR; Stressed VaR; SBM; DRC; RRAO
2018	209 – 1 instrument	EUR	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
2019	209 – 1 instrument 219 – 1 instrument	EUR	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
2020	221 – 1 instrument	EUR	VaR; Stressed VaR; SBM; DRC; RRAO
2021	222 – 1 instrument	EUR	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
2022	201 – 1 instrument 223 – 1 instrument	EUR	VaR; Stressed VaR; SBM; DRC; RRAO
2023	224 – 1 instrument	EUR	VaR; Stressed VaR; SBM; DRC; RRAO
3001	301 – 1 instrument 302 – 1 instrument	EUR	VaR; Stressed VaR; SBM; DRC; RRAO
3002	303 – 1 instrument 304 – 1 instrument	EUR	VaR; Stressed VaR; SBM; DRC; RRAO
3003	304 – 1 instrument 305 – 1 instrument 306 – 1 instrument	EUR	VaR; Stressed VaR; SBM; DRC; RRAO
3004	307 – 1 instrument 308 – 1 instrument	EUR	VaR; Stressed VaR; SBM; DRC; RRAO
3005	309 – 1 instrument	EUR	VaR; Stressed VaR; SBM; DRC; RRAO
3006	310 – 1 instrument	EUR	VaR; Stressed VaR; SBM; DRC; RRAO
3007	311 – 1 instrument	EUR	VaR; Stressed VaR; SBM; DRC; RRAO
4001	401 – 1 instrument 402 – 1 instrument	USD	VaR; Stressed VaR; SBM; DRC; RRAO
4002	403 – 1 instrument 404 – 1 instrument	USD	VaR; Stressed VaR; SBM; DRC; RRAO
4003	401 – 1 instrument 404 – 1 instrument	USD	VaR; Stressed VaR; SBM; DRC; RRAO

4004	405 – 1 instrument	EUR	VaR; Stressed VaR; SBM; DRC; RRAO
5001	501 – 1 instrument 502 – 1 instrument 503 – 1 instrument	USD	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
5002	504 – 1 instrument 505 – 1 instrument	USD	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
5003	507 – 1 instrument 508 – 1 instrument	EUR	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
5004	503 – 1 instrument 504 – 1 instrument	USD	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
5005	509 – 1 instrument 510 – 1 instrument	EUR	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
5006	511 – 1 instrument 512 – 1 instrument 514 – 1 instrument 515 – 1 instrument 516 – 1 instrument	EUR	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
5007	517 – 1 instrument 518 – 1 instrument	USD	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
5008	519 – 1 instrument 520 – 1 instrument 522 – 1 instrument	EUR	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
5009	520 – 1 instrument 521 – 1 instrument	EUR	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
5010	519 – 1 instrument 508 – 1 instrument	EUR	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
5011	515 – 1 instrument 522 – 1 instrument	EUR	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
5012	513 – 1 instrument	USD	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
5013	520 – 1 instrument 521 – 1 instrument 516 – 1 instrument	EUR	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
5014	506 – 1 instrument 503 – 1 instrument	USD	VaR; Stressed VaR; IRC; SBM; DRC; RRAO

5015	502 – 1 instrument 209 – 1 instrument	EUR	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
5016	504 – 1 instrument 217 – 1 instrument	USD	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
5017	505 – 1 instrument 216 – 1 instrument	USD	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
5018	504 – 1 instrument 217 – 1 instrument 505 – 1 instrument 216 – 1 instrument	USD	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
5019	502 – 1 instrument 209 – 1 instrument 219 – 1 instrument	EUR	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
5020	523 – 1 instrument 525 – 1 instrument 527 – 1 instrument	EUR	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
5021	524 – 1 instrument 526 – 1 instrument 528 – 1 instrument	USD	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
5022	523 – 1 instrument 524 – 1 instrument 525 – 1 instrument 526 – 1 instrument 527 – 1 instrument 528 – 1 instrument	EUR	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
5023	529 – 1 instrument 530 – 1 instrument	EUR	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
5024	531 – 1 instrument	EUR	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
5025	532 – 1 instrument	USD	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
5026	533 – 1 instrument	EUR	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
5027	534 – 1 instrument	EUR	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
6001	601 – 1 instrument 602 – 1 instrument	EUR	VaR; Stressed VaR; APR; SBM; DRC; RRAO

6002	603 – 1 instrument 604 – 1 instrument	EUR	VaR; Stressed VaR; APR; SBM; DRC; RRAO
6003	605 – 1 instrument 606 – 1 instrument	EUR	VaR; Stressed VaR; APR; SBM; DRC; RRAO
6004	607 – 1 instrument 608 – 1 instrument	EUR	VaR; Stressed VaR; APR; SBM; DRC; RRAO
6005	609 – 1 instrument 610 – 1 instrument	EUR	VaR; Stressed VaR; APR; SBM; DRC; RRAO

Section 4: Aggregated Portfolios

Institutions shall provide the required risk measures, along with the Present Value, of the following financial aggregated portfolios:

Aggreg. Portfolio	**Description**	***Combination of Individual Portfolios* (individual portfolios as stated by their numbers as referred to in Section 3 of this Annex)**	**EBA portfolio Currency**	**Risk Measures requested**
10000	ALL-IN no-CTP	1001, 1002, 1006, 1007, 1009, 2001, 2002, 2008, 2011, 3001, 3002, 3003, 3004, 4001, 4002, 5003, 5006, 5008, 5022	EUR	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
11000	EQUITY Cumulative	1001, 1002, 1006, 1007, 1009	EUR	VaR; Stressed VaR; SBM; DRC; RRAO
12000	IR Cumulative	2001, 2002, 2008, 2011	EUR	VaR; Stressed VaR; SBM; DRC; RRAO
13000	FX Cumulative	3001, 3002, 3003, 3004	EUR	VaR; Stressed VaR; SBM; DRC; RRAO
14000	Commodity Cumulative	4001, 4002	USD	VaR; Stressed VaR; SBM; DRC; RRAO
15000	Credit Spread cumulative	5003, 5006, 5008, 5022	EUR	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
16000	CTP cumulative EUR	6001, 6002	EUR	VaR; Stressed VaR; APR; SBM; DRC; RRAO

Section 5: Additional specifications for instruments

Institutions shall apply the following additional specifications to the financial instruments described in Section 2 of this Annex:

Instrument:	220
Description:	5-year Mark to Market (MtM) Cross Currency EUR/USD SWAP Receive USD and pay EUR Notional: EUR 10 000 000, USD (EUR 10 000 000 * FX USD/EUR)
Pay:	Float leg 2
Rec:	Float leg 1
Notional Exchange and Reset:	On effective date and maturity date. Further, on every coupon payment date, an additional payment corresponding to adjustment of the USD notional on Float leg 2 is made. The USD notional is adjusted to equal 10 000 000 EUR, at spot rate 2 business days in advance of each payment date.
Cash balance	Included
Float Leg 1	
Notional:	10 000 000 EUR equivalent converted to USD at spot on effective date, equivalent adjusted on a quarterly basis
Effective Date:	Booking date + 6 months
Maturity Date:	Booking date + 5,5 years
Payment Date Generation:	Forward from Effective Date
Coupon Payment Frequency:	Quarterly
Coupon Rate:	3-month SOFR + 0bps.
Coupon Rate Reset Freq:	Quarterly
Coupon Rate Fixing Convention:	Compounded daily over the 3-month period
Coupon Rate Compounding Frequency:	Simple Interest
Day Count:	ACT/360
Payment Business Day:	LON, NYC, TARGET
Payment Business Day Convention:	Modified Following
Notional Reset Business Day:	LON, NYC, TARGET
Notional Reset Business Day Convention:	Previous
Coupon Rate Reset Business Day:	LON, NYC, TARGET
Coupon Rate Reset Business Day Convention:	Previous

Float Leg 2	
Notional:	10 000 000 EUR
Effective Date:	Booking date + 6 months
Maturity Date:	Booking date + 5,5 years
Payment Date Generation:	Forward from Effective Date
Coupon Payment Frequency:	Quarterly
Coupon Rate:	3-month ESTER + 0 bps.
Coupon Rate Reset Frequency:	Quarterly
Coupon Rate Fixing Convention:	Compounded daily over the 3-month period
Coupon Rate Compounding Frequency:	Simple Interest
Day Count:	ACT/360
Payment Business Day:	LON, NYC, TARGET
Payment Business Day	Modified Following
Notional Reset Business Day:	LON, NYC, TARGET
Notional Reset Business Day Convention:	Previous
Coupon Rate Reset Business Day:	LON, NYC, TARGET
Coupon Rate Reset Business Day Convention:	Previous'

Section 6: SBM validation portfolios

Institutions shall provide the SBM risk measure of the portfolios defined in Annex X as part of the Risk Measure submission. For the SBM validation portfolios, institutions shall only report template C120.02 and limit the reporting in this template to the reporting currency results (i.e. column 0060 shall not be populated). Institutions shall not report information related to SBM validation instruments and portfolios as part of the IMV submission. Institutions shall assume that the risk sensitivities and curvature risk exposures defined by the instruments specified in Annex X are expressed in the institution's reporting currency. Institutions shall further assume that the sensitivities are provided in the format specified in the reporting instructions for templates C 106.01/C 120.01 and the corresponding table with guidance for reporting these templates in Annex VI (Template instructions).'

ANNEX V

'ANNEX VI

RESULTS SUPERVISORY BENCHMARK PORTFOLIOS

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TEMPLATE RELATED INSTRUCTIONS

C 106.00 – **Initial Market Valuation and exclusion justification**

Column	Label	Legal reference	Instructions
0010	Instrument number	Section 2 of Annex V to this Regulation	The instrument number taken from Annex V to this Regulation shall be reported.
0020	Instrument modelled for VaR and sVaR (TRUE/FALSE)		Either TRUE or FALSE shall be reported.
0030	Instrument modelled for IRC (TRUE/FALSE)		Either TRUE or FALSE shall be reported.
0040	Instrument modelled for correlation trading (TRUE/FALSE)		Either TRUE or FALSE shall be reported.
0050	Rationale for exclusion	Article 3(2) of Implementing Regulation (EU) 2016/2070	One of the following shall be reported: (a) Model not authorised by regulator; (b) Instrument or underlying not authorised internally; (c) Underlying or modelling feature not contemplated internally; (d) Other rationale for exclusion. Please, explain that rationale in column 0060.
0060	Free text box		An institution may provide any additional information in this column.
0070	Initial market valuation ('IMV')		The mark-to-market value of each instrument on the reference date at 5:30 pm CET (as referred to in Section 1, point (b) of Annex V to this Regulation. The cell shall be left blank where the institution does not wish to provide an IMV for a certain portfolio (i.e. zero values shall be reported only where the result of the calculation is zero).

C 106.01 – **SBM. Risk sensitivities by Instrument**

Institutions shall report the sensitivities towards the risk factors that the instrument is exposed to. One row shall be reported per risk factor/sensitivity. The upward net curvature risk position of that risk factor (CVRk+) or the downward net curvature risk position of that risk factor (CVRk-) as specified in Article 325g of Regulation (EU) No 575/2013 shall be reported in individual rows. All values shall refer to the "IMV (and initial SBM) reference date" as specified in Annex V, Section 1, point (b)(ii) to this Regulation. Institutions shall report each combination of Instrument number, Risk identifier (column 0010), Bucket (column 0020) and Additional identifier (column 0030) only once.

Instructions concerning sheets (z-axis)

Label	Legal reference	Instructions
Instrument number	Section 2 of Annex V to this Regulation	The instrument number taken from Annex V to this Regulation shall be reported.

Column	Label	Legal reference	Instructions
0010	Risk factor identifier	Articles 325l, 325m, 325n, 325o, 325p, 325q of Regulation (EU) No 575/2013	The risk factor identifier as specified in the table at the end of this Annex shall be reported.
0020	Bucket	Article 325d(3) of Regulation (EU) No 575/2013	The bucket shall be reported, where the risk factor identifier selected in column 0010 corresponds to the risk class: — General interest rate risk, the answer shall be the name of the currency of the relevant risk-free rate, inflation or cross-currency-basis risk factor (following the ISO 4217 currency designation, e.g. "EUR"). — Credit spread risk for non-securitisation, the answer shall be the bucket number in Article 325ah (1), Table 4 of Regulation (EU) No 575/2013. — Credit spread risk for securitisation not included in the alternative correlation trading portfolio (non-ACTP CSR), the answer shall be the bucket number in Article 325am (1), Table 7 of that Regulation. — Credit spread risk for securitisation included in the alternative correlation trading portfolio (ACTP CSR), the answer shall be the bucket number in Article 325ak, Table 6 of that Regulation. — Equity risk, the answer shall be the bucket number in Article 325ap (1), Table 8 of that Regulation. — Commodity risk, the answer shall be the bucket number in Article 325as, Table 9 of that Regulation. — FX risk and the components Delta or Curvature, the answer shall the name of the currency (e.g. "USD", the reported currency codes shall follow the ISO 4217 currency designation).

			— FX risk and the component Vega, the answer shall be the name of the currency pair (e.g. "EUR_USD", the reported currency codes shall follow the ISO 4217 currency designation).
0030	Additional identifier1	Articles 325l, 325m, 325n, 325o, 325p, 325q of Regulation (EU) No 575/2013	The following information distinguishing the risk factor at intra-bucket level shall be reported. Where the risk factor identifier selected in column 0010 corresponds to the risk class: — General interest rate risk and the component Delta, the answer shall be the name of the risk-free curve or another corresponding unique identifier. — Credit spread risk for non-securitisation or the risk class credit spread risk for securitisation included in the alternative correlation trading portfolio (ACTP CSR), the answer shall be the issuer name or another corresponding unique identifier. — Credit spread risk for securitisation not included in the alternative correlation trading portfolio (non-ACTP CSR), the answer shall be tranche name or another corresponding unique identifier. — Equity risk, the answer shall be the equity issuer name or a corresponding unique identifier. — Commodity risk, the answer shall be the name of the commodity or another corresponding unique identifier. Where none of the above cases applies, institutions shall report an empty value (NUL)
0050	Risk sensitivity (Reporting currency results)	Article 325d(2) and Articles 325g, 325r, 325s, 325t, and 325ax of Regulation (EU) No 575/2013	Risk sensitivities (delta/vega sensitivities and curvature risk positions) shall be reported at the level of each instrument for all relevant risk factors as specified in the columns 0010 to 0030. The values shall be reported in the institution's reporting currency. Where the risk factor identifier selected in column 0010 corresponds to the: — Delta risk component of the sensitivities-based method, the net sensitivity to the risk factor (S_k) as specified in Article 325r of Regulation (EU) No 575/2013 shall be reported. Where institutions have obtained permission from their competent authority to use alternative definitions of delta risk sensitivities in accordance with Article 325t(5) of Regulation (EU) No 575/2013, they shall refer to these alternative definitions for the reporting. — Vega risk component of the sensitivities-based method, the vega risk sensitivity of an option to a given risk factor (S_k) as specified in Article 325s of that Regulation shall be reported. Where institutions have obtained permission from their competent authority to use alternative calculations of vega risk sensitivities in accordance with Article 325t(6) of Regulation (EU) No 575/2013, they shall refer to these alternative calculations for the reporting. Regardless of whether the definition of Article 325s or an alternative calculation in accordance with Article 325t(6) of that Regulation is used by the institution, the sensitivity shall be reported after weighting it by the corresponding implied volatility.

			— Curvature risk component of the sensitivities-based method, the upward net curvature risk position of that risk factor (CVR_k^+) or the downward net curvature risk position of that risk factor (CVR_k^-) as specified in Article 325g of that Regulation shall be reported. The reported figure shall be expressed as a decimal with a minimum precision of two decimal places. Zero values shall be reported only where the result of the calculation is actually zero.
0060	Reporting currency		The name of the reporting currency of the institution shall be reported (the reported value shall follow the ISO 4217 currency designation, e.g. "EUR").
0070	Risk sensitivity (EBA instrument currency results)	Section 2 of Annex V to this Regulation and Article 325d(2) and Articles 325r, 325s, 325g of Regulation (EU) No 575/2013	The values shall be reported following the instructions for column 0050 but translated at the ECB spot exchange rate associated with the currency of the instrument as defined in Section 2 of Annex V to this Regulation.
0080	Pricing model	Article 325t of Regulation (EU) No 575/2013	The institution shall specify which pricing model applies to derive the sensitivities. One of the following shall be reported: (a) 'Institution's pricing models that serve as a basis for reporting profit and loss to senior management' (as for Article 325t(1), subparagraph 1 of Regulation (EU) No 575/2013); (b) 'Institution's internal model approach' (as for Article 325t(1), subparagraph 2 of that Regulation);
0090	Sensitivities definition	Articles 325r, 325s, 325t of Regulation (EU) No 575/2013	The institution shall specify which sensitivities definition is applied in the calculation of the own funds requirements. One of the following shall be reported: (a) 'Sensitivities definition in Articles 325r and 325s of Regulation (EU) No 575/2013'; (b) 'Sensitivities definition in accordance with Article 325t(5) and (6) of Regulation (EU) No 575/2013'; Where the risk factor identifier selected in column 0010 corresponds to the curvature risk component of the sensitivities-based method, the value indicated in point (b) above shall be reported if any of the sensitivities used in the calculation of the reported curvature risk position are based on a sensitivity definition in accordance with Article 325t(5) and (6) of Regulation (EU) No 575/2013, and the value indicated in point (a) shall be reported otherwise.

0100	Free text box		An institution may provide additional information in this column concerning pricing model and sensitivities definition applied.
0110	Additional identifier2	Article 325p(2) of Regulation (EU) No 575/2013	Where the risk factor identifier selected in column 0010 corresponds to the risk class Commodity risk and the Delta risk component of the sensitivities-based method, the answer shall be the set of legal terms regarding the delivery location or another corresponding unique identifier. Where none of the above cases applies, institutions shall report an empty value (NUL)
0120	Credit quality category	Article 325m(1) and 325ah(1) of Regulation (EU) No 575/2013	Where the risk factor identifier selected in column 0010 corresponds to the risk class Credit spread risk for non-securitisation and the Delta risk component of the sensitivities-based method, the answer shall be one of the following: (a) 'CQS 1'; (b) 'CQS 2'; (c) 'CQS 3'; (d) 'CQS 4'; (e) 'CQS 5'; (f) 'CQS 6'; (g) 'No CQS assigned (unrated)'. Where none of the above cases applies, institutions shall report an empty value (NUL)

C 107.01 – **VaR & sVaR Non-CTP. Details.**

Row	Label	Legal reference	Instructions
0010 – 0060	VaR		
0010	Methodology		One of the following shall be reported in column 0010: (a) Historical simulation; (b) Monte Carlo simulation; (c) Parametric methodology; (d) Combination/other methodology (please specify). The institution shall use column 0020 to clarify the answer given in column 0010. Where option (d) was selected in column 0010, the institution shall provide details in column 0020.
0020	Computation of 10-day horizon	Article 365(1) of Regulation (EU) No 575/2013	One of the following shall be reported in column 0010: (a) 1 day re-scaled to 10 days; (b) 10 days with overlapping periods; (c) 10 days other methodology. The institution shall use column 0020 to clarify the answer given in column 0010.
0030	Length of observation period	Article 365(1) point (d) of Regulation (EU) No 575/2013	One of the following shall be reported in column 0010: (a) Up to 1 year; (b) More than 1 and up to 2 years; (c) More than 2 and up to 3 years; (d) More than 3 years. The institution shall use column 0020 to clarify the answer given in column 0010.
0040	Data Weighting	Article 365(1) point (d) of Regulation (EU) No 575/2013	One of the following shall be reported in column 0010: (a) Unweighted (VaR data weighting); (b) Weighted (VaR data weighting); (c) Higher of weighted and unweighted (VaR data weighting) in points (a) and (b). The institution shall use column 0020 to clarify the answer given in column 0010.

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0050	Backtesting add-on	Article 366(2) of Regulation (EU) No 575/2013	Backtesting add-on means the addend between 0 and 1 in accordance with Article 366(2), Table 1 of Regulation (EU) No 575/2013 The institution shall use column 0020 to clarify the answer given in column 0010.
0060	VaR Regulatory add-on	Article 366(2) of Regulation (EU) No 575/2013 ('at least 3')	VaR Regulatory add-on means the extra charge imposed by the competent authority with respect to the multiplication factor for VaR (at least 3) in accordance with Article 366(2) of Regulation (EU) No 575/2013. The VaR Regulatory add-on is the sum of the backtesting add-on and of the qualitative add-on, where applicable, in excess to 3. The institution shall use column 0020 to clarify the answer given in column 0010.
0070-01-00	SVaR (i.e. Stressed VaR)		
0070	Methodology		One of the following shall be reported in column 0010: (a) Historical simulation; (b) Monte Carlo simulation; (c) Parametric methodology; (d) Combination/other methodology (please specify). The institution shall use column 0020 to clarify the answer given in column 0010. In case option (d) was selected in column 0010, the institution shall provide details in column 0020.
0080	Computation of 10 day Horizon	Article 365(1) of Regulation (EU) No 575/2013	One of the following shall be reported in column 0010: (a) 1 day re-scaled to 10 days; (b) 10 days with overlapping periods; (c) 10 days other methodology. The institution shall use column 0020 to clarify the answer given in column 0010.
0090	SVaR Regulatory add-on	Article 366(2) of Regulation (EU) No 575/2013	Regulatory add-on means the extra charge imposed by the competent authority with respect to the multiplication factor for sVaR (at least 3) in accordance with Article 366(2) of Regulation (EU) No 575/2013. The regulatory add-on is the sum of 3, backtesting add-on and qualitative add-on (if applicable). The institution shall use column 0020 to clarify the answer given in column 0010.

0100	SVaR period	Article 365(2) of Regulation (EU) No 575/2013	One of the following shall be reported in column 0010: (a) Daily computation of the stressed VaR calibrated to one continuous 12-month period starting from the date specified in column 0020; (b) Weekly computation of the stressed VaR calibrated to one continuous 12-month period starting from the date specified in column 0020; (c) Daily computation of the stressed VaR calibrated to different continuous 12-month periods during the stressed VaR reporting dates given in column 0010 of C107.02 starting from the dates specified in column 0020; (d) Weekly computation of the stressed VaR calibrated to different continuous 12-month periods during the stressed VaR reporting dates given in column 0010 of C107.02 starting from the dates specified in column 0020; (e) Maximum of daily computation of the stressed VaR calibrated to more than one single 12-month period; (f) Maximum of weekly computation of the stressed VaR calibrated to more than one single 12-month period; (g) Other choices for the stressed VaR calibration (please specify). The institution shall use column 0020 to provide the starting date in the format of 'dd/mm/yyyy' in case of options (a) or (b) given in column 0010 and the starting dates in the format 'dd/mm/yyyy' used for each stressed VaR computation in case of options (c) or (d) given in column 0010. The institution shall also use column 0020 to clarify the 12-month period used for each stressed VaR computation in case of options (e), (f) and (g) given in column 0010.

C 107.02 – **VaR, sVaR and PV – Non-CTP. EBA portfolio currency Results.**

Instructions concerning sheets (z-axis)

Label	Legal reference	Instructions
Portfolio	Sections 3 and 4 of Annex V to this Regulation	The portfolio (both individual and aggregated) number taken from Annex V to this Regulation shall be reported.

Column	Label	Legal reference	Instructions
0010	Date		VaR, sVaR and Present Value (PV) results shall be reported for all the 10 business days between the 'RM initial reference date' and the 'RM (and final ASA) final reference date', as specified in Section 1, point (b) of Annex V to this Regulation. The 'dd/mm/yyyy' convention shall be adopted to report the dates.
0020	VaR	Article 365 of Regulation (EU) No 575/2013	The 10-day regulatory VaR obtained for each portfolio, without applying the 'at least 3' regulatory multiplication factor, shall be reported. Figures shall be reported for each of the dates provided in column 0010. The cell shall be left blank where the institution does not calculate a VaR on the date provided in column 0010 (i.e. zero values shall be reported only where the result of the calculation is zero).
0030	sVaR	Article 365 of Regulation (EU) No 575/2013	The 10-day regulatory sVaR obtained for each portfolio, without applying the 'at least 3' regulatory multiplication factor, shall be reported. Figures shall be reported for each of the dates provided in column 0010. The cell shall be left blank where the institution does not calculate a sVaR on the date provided in column 0010 (i.e. zero values shall be reported only where the result of the calculation is zero).
0040	PV		The present value (PV) for each portfolio shall be reported. Figures shall be reported for each of the dates provided in column 0010. The cell shall be left blank where the institution does not calculate a PV on the date provided in column 0010 (i.e. zero values shall be reported only where the result of the calculation is zero).

C 108.00 – **Profit & Loss Time Series**

Template C 108.00 ('Profit & Loss Time Series') shall be completed only by institutions that calculate VaR using historical simulation.

Instructions concerning sheets (z-axis)

Label	Legal reference	Instructions
Portfolio	Sections 3 and 4 of Annex V to this Regulation	The portfolio number (both individual and aggregated) taken from Annex V to this Regulation shall be reported.

Column	Label	Legal reference	Instructions
0010	Date	Article 365(1) point (d) of Regulation (EU) No 575/2013	On each business day, determined in accordance with the calendar in the institution's jurisdiction, institutions shall provide the P&L series used to calculate VaR in C107.02 column 0010 with a minimum of 250 observations starting from the 'RM (and final ASA) final reference date', as specified inSection 1 letter (b)(v) of Annex V to this Regulation, and going backward.
0020	Daily P&L		Institutions that calculate VaR using historical simulation shall fill the full length historic series used by the institution, with a minimum of one-year data series, with the portfolio valuation change (i.e. daily P&L) produced by using historically simulated daily risk factor changes (i.e. the daily P&L series used to derive the regulatory 1-day VaR). In case a day is a bank holiday in the relevant jurisdiction, this cell shall be left blank (i.e. a zero P&L shall be reported only where there was no change in the hypothetical value of the portfolio on a given business day).

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C 109.01 – **IRC. Details of the Model**

Row	Label	Legal reference	Instructions
0010	Number of modelling factors		EBA/GL/2012/3 The number of modelling factors at the overall IRC model level shall be reported. The answer shall be one of the following: (a) 1 modelling factor; (b) 2 modelling factors; (c) More than 2 modelling factors. The institution shall use column 0020 to clarify the answer given in column 0010.
0020	Source of LGDs		EBA/GL/2012/3 The source of LGDs at the overall IRC Model level shall be reported. The answer shall be one of the following: (a) Market convention; (b) LGD used in IRB; (c) Other source of LGD (please specify). The institution shall use column 0020 to clarify the answer given in column 0010. In case option (c) was selected in column 0010, the institution shall provide details in this column.

C 109.02 – **IRC. Details by Portfolio**

Instructions concerning sheets (z-axis)

Label	Legal reference	Instructions
Portfolio	Sections 3 and 4 of Annex V to this Regulation	The portfolio number (both individual and aggregated) taken from Annex V to this Regulation, only for those portfolios where IRC is requested, shall be reported.

Row	Label	Legal reference	Instructions
0010	Liquidity Horizon	Article 374(5) of Regulation (EU) No 575/2013	EBA/GL/2012/3 The liquidity horizon applied at the portfolio level shall be reported. The answer shall be one of the following: (a) Up to 3 months; (b) More than 3 and up to 6 months; (c) More than 6 and up to 9 months; (d) More than 9 and up to 12 months.
0020	Source of PDs		EBA/GL/2012/3 The source of PDs applied at the portfolio level shall be reported. The answer shall be one of the following: (a) Rating agencies; (b) IRB; (c) Market implied PDs; (d) Other source of PDs (please specify). The institution shall use column 0020 to clarify the answer given in column 0010. In case option (d) was selected in column 0010, the institution shall provide details in this column 0020.
0030	Source of transition matrices		EBA/GL/2012/3 The source of transition matrices applied at the portfolio level shall be reported. The answer shall be one of the following: (a) Rating agencies; (b) IRB; (c) Market implied transition matrices; (d) Other sources of transition matrices (please specify). The institution shall use column 0020 to clarify the answer given in column 0010. In case option (d) was selected in column 0010, the institution shall provide details in this column 0020.

C 109.03 – **IRC. Amount by Portfolio/Date.**

Instructions concerning sheets (z-axis)

Label	Legal reference	Instructions
Portfolio	Sections 3 and 4 of Annex V to this Regulation	The portfolio (both individual and aggregated) number taken from Annex V to this Regulation, only for those portfolios where IRC is requested, shall be reported.

Column	Label	Legal reference	Instructions
0010	Date		IRC shall be reported for all the 10 business days between the 'RM initial reference date' and the 'RM (and final ASA) final reference date', as specified in Section 1, point (b) of Annex V to this Regulation. The 'dd/mm/yyyy' convention shall be adopted to report the dates.
0020	IRC	Articles 372 to 376 of Regulation (EU) No 575/2013	EBA/GL/2012/3 The regulatory IRC obtained for each portfolio shall be reported. Figures shall be reported for each of the dates provided in column 0010. The cell shall be left blank where the institution does not calculate an IRC on the date reported in column 0010 (i.e. zero values shall be reported only where the result of the calculation is zero).

C 110.01 – **CT. Details of the Model.**

Row	Label	Legal reference	Instructions
0010	Number of modelling factors	Article 377 of Regulation (EU) No 575/2013	The number of modelling factors at the overall correlation trading model level shall be reported. The answer shall be one of the following: (a) 1 modelling factor; (b) 2 modelling factors; (c) More than 2 modelling factors. The institution shall use column 0020 where it wants to clarify the answer given in column 0010.
0020	Source of LGDs	Article 377 of Regulation (EU) No 575/2013	The source of LGDs at the overall correlation trading model level shall be reported. The answer shall be one of the following: (a) Market convention; (b) LGD used in IRB; (c) Other sources of LGD (please specify). The institution shall use column 0020 to clarify the answer given in column 0010. In case option (c) was selected in column 0010, the institution shall provide details in this column.

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C 110.02 – **CT. Details by Portfolio.**

Instructions concerning sheets (z-axis)

Label	Legal reference	Instructions
Portfolio	Sections 3 and 4 of Annex V to this Regulation	The portfolio (both individual and aggregated) number taken from Annex V to this Regulation, only for those portfolios where APR is requested, shall be reported.

Row	Label	Legal reference	Instructions
0010	Liquidity horizon	Article 377(2) of Regulation (EU) No 575/2013	The liquidity horizon applied at the portfolio level shall be reported. The answer shall be one of the following: (a) Up to 3 months; (b) More than 3 and up to 6 months; (c) More than 6 and up to 9 months; (d) More than 9 and up to 12 months.
0020	Source of PDs	Article 377 of Regulation (EU) No 575/2013	The source of PDs applied at the portfolio level shall be reported. The answer shall be one of the following: (a) Rating agencies; (b) IRB; (c) Market implied PDs; (d) Other source of PDs (please specify). The institution shall use column 0020 to clarify the answer given in column 0010. In case option (d) was selected in column 0010, the institution shall provide details in column 0020.
0030	Source of transition matrices	Article 377 of Regulation (EU) No 575/2013	The source of the transition matrices applied at the portfolio level shall be reported. The answer shall be one of the following: (a) Rating agencies; (b) IRB; (c) Market implied transition matrices; (d) Other source of transition matrices (please specify). The institution shall use column 0020 to clarify the answer given in column 0010. In case option (d) was selected in column 0010, the institution shall provide details in column 0020.

C 110.03 – **CT. APR by Portfolio/Date**

Instructions concerning sheets (z-axis)

Label	Legal reference	Instructions
Portfolio	Section 3 and 4 of Annex V to this Regulation	The portfolio (both individual and aggregated) number taken from Annex V to this Regulation, only for those portfolios where APR is requested, shall be reported

Column	Label	Legal reference	Instructions
0010	Date	Article 377 of Regulation (EU) No 575/2013	All price risk ('APR') shall be reported for all the 10 business days between the 'RM initial reference date' and the 'RM (and final ASA) final reference date' as referred to in Section 1, point (b) of Annex V to this Regulation). The 'dd/mm/yyyy' convention shall be adopted to report the dates.
0060	APR	Article 377 of Regulation (EU) No 575/2013	The results obtained by applying the regulatory correlation trading model to each portfolio shall be reported. Figures shall be reported for each of the dates provided in column 0010. The cell shall be left blank where the institution does not use a correlation trading model on the date provided in column 0010 (i.e. zero values shall be reported only where the result of the calculation is zero).

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

C 120.01 – **SBM. RISK SENSITIVITIES BY INSTRUMENT/PORTFOLIO**

Institutions shall report, instrument by instrument, the sensitivities towards the risk factors that the instrument is exposed to. One row shall be reported per risk factor/sensitivity. The upward net curvature risk position of that risk factor (CVRk+) or the downward net curvature risk position of that risk factor (CVRk-) as specified in Article 325g of Regulation (EU) No 575/2013 shall be reported in individual rows. All values shall refer to the "RM (and final ASA) final reference date" (as defined in Section 1, point (b)(v) of Annex V to this Regulation). Institutions shall report each combination of Portfolio, Instrument number (column 0010), Risk identifier (column 0020), Bucket (column 0030) and Additional identifier (column 0040) only once.

Instructions concerning sheets (z-axis)

Label	Legal reference	Instructions
Portfolio	Sections 3 and 4 of Annex V to this Regulation	The number of the individual or aggregated portfolio taken from Annex V to this Regulation shall be reported.

Column	Label	Legal reference	Instructions
0010	Instrument number	Section 2 of Annex V to this Regulation	The instrument number taken from Annex V to this Regulation shall be reported.
0020	Risk factor identifier	Articles 325l, 325m, 325n, 325o, 325p, 325q of Regulation (EU) No 575/2013	The risk factor identifier as specified in the table at the end of this Annex shall be reported.
0030	Bucket	Article 325d(3) of Regulation (EU) No 575/2013	The bucket shall be reported, where the risk factor identifier selected in column 0020 corresponds to the risk class: — General interest rate risk. The answer shall be the name of the currency of the relevant risk-free rate, inflation or cross-currency-basis risk factor (following the ISO 4217 currency designation, e.g. "EUR"). — Credit spread risk for non-securitisation. The answer shall be the bucket number in Article 325ah (1), Table 4 of Regulation (EU) No 575/2013. — Credit spread risk for securitisation not included in the alternative correlation trading portfolio (non-ACTP CSR). The answer shall be the bucket number in Article 325am (1), Table 7 of that Regulation. — Credit spread risk for securitisation included in the alternative correlation trading portfolio (ACTP CSR). The answer shall be the bucket number in Article 325ak, Table 6 of that Regulation. — Equity risk. The answer shall be the bucket number in Article 325ap (1), Table 8 of that Regulation.

			— Commodity risk. The answer shall be the bucket number in Article 325as, Table 9 of that Regulation (. — FX risk and the components Delta or Curvature. The answer shall the name of the currency (e.g. "USD", the reported currency codes shall follow the ISO 4217 currency designation), — FX risk and the component Vega. The answer shall be the name of the currency pair (e.g. "EUR_USD", the reported currency codes shall follow the ISO 4217 currency designation).
0040	Additional identifier1	Articles 325l, 325m, 325n, 325o, 325p, 325q of Regulation (EU) No 575/2013	The following information distinguishing the risk factor at intra-bucket level shall be reported. Where the risk factor identifier selected in column 0020 corresponds to the risk class: — General interest rate risk and the component Delta, the answer shall be the name of the risk-free curve or another corresponding unique identifier. — Credit spread risk for non-securitisation or the risk class credit spread risk for securitisation included in the alternative correlation trading portfolio (ACTP CSR), the answer shall be the issuer name or another corresponding unique identifier. — Credit spread risk for securitisation not included in the alternative correlation trading portfolio (non-ACTP CSR), the answer shall be tranche name or another corresponding unique identifier. — Equity risk, the answer shall be the equity issuer name or a corresponding unique identifier. — Commodity risk, the answer shall be the name of the commodity or another corresponding unique identifier. Where none of the above cases applies, institutions shall report an empty value (NUL)
0060	Risk sensitivity (Reporting currency results)	Article 325d(2) and Articles 325g, 325r, 325s, 325t, 325ax of Regulation (EU) No 575/2013	Risk sensitivities (delta/vega sensitivities and curvature risk positions) shall be reported at the level of each instrument for all relevant risk factors as specified in the columns 0020 to 0040. The values shall be reported in the institution's reporting currency. Where the risk factor identifier selected in column 0020 corresponds to the: — Delta risk component of the sensitivities-based method, the net sensitivity to the risk factor (S_k) as specified in Article 325r of Regulation (EU) No 575/2013 shall be reported. Where institutions have obtained permission from their competent authority to use alternative definitions of delta risk sensitivities in accordance with Article 325t(5) of that Regulation, they shall refer to these alternative definitions for the reporting.

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			— Vega risk component of the sensitivities-based method, the vega risk sensitivity of an option to a given risk factor (S_k) as specified in Article 325s of that Regulation shall be reported. Where institutions have obtained permission from their competent authority to use alternative calculations of vega risk sensitivities in accordance with Article 325t(6) of that Regulation, they shall refer to these alternative calculations for the reporting. Regardless of whether the calculation of Article 325s or an alternative calculation in accordance with Article 325t(6) of that Regulation is used by the institution, the sensitivity shall be reported after weighting it by the corresponding implied volatility. — Curvature risk component of the sensitivities-based method, the upward net curvature risk position of that risk factor (CVR_k^+) or the downward net curvature risk position of that risk factor (CVR_k^-) as specified in Article 325g of that Regulation shall be reported. The reported figure shall be expressed as a decimal with a minimum precision of two decimal places. Zero values shall be reported only where the result of the calculation is actually zero.
0070	Reporting currency		The name of the reporting currency of the institution shall be reported (the reported value shall follow the ISO 4217 currency designation, e.g. "EUR").
0080	Risk sensitivity (EBA portfolio currency results)	Sections 3 and 4 of Annex V to this Regulation and Article 325d(2) and Articles 325r, 325s, 325g, 325t, 325ax of Regulation (EU) No 575/2013	The values shall be reported following the instructions for column 0060 but translated at the ECB spot exchange rate associated with the currency of the portfolio as defined in Sections 3 and 4 of Annex V to this Regulation.
0090	Risk weight	Part Three, Title IV, Chapter 1a, Section 6 of Regulation (EU) No 575/2013	The risk weight corresponding to the risk factor as specified in the columns 0020 to 0040 shall be reported. Where the risk factor identifier selected in column 0020 corresponds to the Curvature risk component, the risk weight used to determine the applicable relative shift shall be reported. The reported figure shall be expressed as a decimal with a minimum precision of four decimal places.

0110	Additional identifier2	Article 325p(2) of Regulation (EU) No 575/2013	Where the risk factor identifier selected in column 0010 corresponds to the risk class Commodity risk and the Delta risk component of the sensitivities-based method, the answer shall be the set of legal terms regarding the delivery location or another corresponding unique identifier. Where none of the above cases applies, institutions shall report an empty value (NUL)
0120	Credit quality category	Article 325m(1) and 325ah(1) of Regulation (EU) No 575/2013	Where the risk factor identifier selected in column 0010 corresponds to the risk class Credit spread risk for non-securitisation and the Delta risk component of the sensitivities-based method, the answer shall be one of the following: (a) 'CQS 1'; (b) 'CQS 2'; (c) 'CQS 3'; (d) 'CQS 4'; (e) 'CQS 5'; (f) 'CQS 6'; (g) 'No CQS assigned (unrated)'. Where none of the above cases applies, institutions shall report an empty value (NUL)

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C 120.02 – **SBM. OFR COMPOSITION BY PORTFOLIO**

Instructions concerning sheets (z-axis)

Label	Legal reference	Instructions
Portfolio	Sections 3 and 4 of Annex V to this Regulation	The number of the individual or aggregated portfolio taken from Annex V to this Regulation shall be reported.

Column	Label	Legal reference	Instructions
0010	Risk class	Article 325d(1) of Regulation (EU) No 575/2013	The risk class shall be reported. The answer shall be one of the following: (a) 'General interest rate risk (GIRR)'; (b) 'Credit spread risk.Non-securitisations CSR' (credit spread risk (CSR) for non-securitisation); (c) 'Credit spread risk.Non-ACTP CSR' (credit spread risk for securitisation not included in the alternative correlation trading portfolio (non-ACTP CSR)); (d) 'Credit spread risk.ACTP CSR' (credit spread risk for securitisation included in the alternative correlation trading portfolio (ACTP CSR)); (e) 'Equity risk'; (f) 'Commodities risk'; (g) 'Foreign-exchange risk'.
0020	Component	Article 325e(1) of Regulation (EU) No 575/2013	The component of the sensitivities-based method shall be reported. The answer shall be one of the following: (a) 'Delta risk'; (b) 'Vega risk'; (c) 'Curvature risk';
0030	Correlation scenario	Article 325h of Regulation (EU) No 575/2013	The correlation scenario shall be reported. The answer shall be one of the following: (a) 'Medium correlation scenario'; (b) 'High correlation scenario'; (c) 'Low correlation scenario'.
0040	Own funds requirements (Reporting currency results)	Article 325h of Regulation (EU) No 575/2013	Own funds requirements values shall be reported for the "RM (and final ASA) final reference date" (as specified in Section 1, point (b) of Annex V to this Regulation) for each portfolio for all relevant combinations of risk class, component and correlation scenario. The values shall be reported in the institution's reporting currency and shall be expressed with a minimum precision of two decimal places.

0050	Reporting currency		The reporting currency of the institution shall be reported (the reported value shall follow the ISO 4217 currency designation).
0060	Own funds requirements (EBA portfolio currency results)	Sections 3 and 4 of Annex V to this Regulation and Article 325h of Regulation (EU) No 575/2013	The values shall be reported following the instructions for column 0040 but translated at the ECB spot exchange rate associated with the currency of the portfolio as defined in Sections 3 and 4 of Annex V to this Regulation.
0070	Positions without optionality subjected to curvature risk own funds requirements	Article 325e(3) of Regulation (EU) No 575/2013	Where the component in column 0020 corresponds to curvature risk: (a) 'TRUE' shall be reported if the institution applies the approach set out in Article 325e(3), first subparagraph of Regulation (EU) No 575/2013 in calculating the result reported in columns 0040 and 0060. (b) 'FALSE' shall be reported otherwise. 'FALSE' shall also be reported where none of the above cases applies.
0080	Base currency approach applied for foreign-exchange risk delta and curvature	Article 325q(7) of Regulation (EU) No 575/2013	Where the risk class in column 0010 corresponds to foreign-exchange risk and the component in column 0020 corresponds to delta risk or curvature risk: (a) 'TRUE' shall be reported if the institution applies the approach set out Article 325q(7) of Regulation (EU) No 575/2013 in calculating the result reported in columns 0040 and 0060. (b) 'FALSE' shall be reported otherwise. 'FALSE' shall also be reported where none of the above cases applies.
0090	Division of curvature risk components for foreign-exchange risk by scalar	Article 325q(6) of Regulation (EU) No 575/2013	Where the risk class in column 0010 corresponds to foreign-exchange risk and the component in column 0020 corresponds to curvature risk: (a) 'TRUE' shall be reported if the institution applies the approach set out Article 325q(6) of Regulation (EU) No 575/2013 in calculating the result reported in columns 0040 and 0060. (b) 'FALSE' shall be reported otherwise. 'FALSE' shall also be reported where none of the above cases applies.
0100	Free text box		An institution may provide any additional information in this column.

C 120.04 – **DRC. MARKET VALUES AND GROSS JUMP-TO-DEFAULT (JTD) AMOUNTS BY INSTRUMENT/PORTFOLIO**

Institutions shall report, instrument by instrument, the exposures corresponding to the instrument. One row shall be reported per exposure. All values shall refer to the "RM (and final ASA) final reference date" (as defined in Annex V, Section 1, point (b)(v), to this Regulation). Exposures shall be reported before any offsetting has taken place but after replication or decomposition steps (as defined in Articles 325z and 325ac of Regulation (EU) No 575/2013), where applicable.

Instructions concerning sheets (z-axis)

Label	Legal reference	Instructions
Portfolio	Sections 3 and 4 of Annex V to this Regulation	The number of the individual or aggregated portfolio taken from Annex V to this Regulation shall be reported.

Column	Label	Legal reference	Instructions
0010	Instrument number	Section 2 of Annex V to this Regulation	The instrument number taken from Annex V to this Regulation shall be reported.
0020	Risk class	Article 325v(2) of Regulation (EU) No 575/2013	The risk class for which the default risk requirement is reported in columns 0030 and 0040 shall be reported. The answer shall be one of the following instrument types: (a) 'Instruments other than securitisation positions'; (b) 'Securitisation positions that are not included in the ACTP'; (c) 'Securitisation positions that are included in the ACTP'.
0030	Bucket1	Article 325y(3), 325aa(4) and 325ad(2) of Regulation (EU) No 575/2013	The bucket shall be reported. Where the risk class reported in column 0020 corresponds to 'non-securitisations', the answer shall be one of the following: (a) 'Corporates'; (b) 'Sovereigns'; (c) 'Local governments/municipalities'. Where instead the risk class reported in column 0020 corresponds to 'securitisations that are not included in the ACTP', the answer shall be (a) above or one of the following: (d) 'ABCP – Asia'; (e) 'ABCP – Europe'; (f) 'ABCP – North America'; (g) 'ABCP – Rest of the world'; (h) 'Auto loans/leases – Asia';

			(i) 'Auto loans/leases – Europe'; (j) 'Auto loans/leases – North America'; (k) 'Auto loans/leases – Rest of the world'; (l) 'Collateralised debt obligations squared (CDO-squared) – Asia'; (m) 'Collateralised debt obligations squared (CDO-squared) – Europe'; (n) 'Collateralised debt obligations squared (CDO-squared) – North America'; (o) 'Collateralised debt obligations squared (CDO-squared) – Rest of the world'; (p) 'Collateralised loan obligations – Asia'; (q) 'Collateralised loan obligations – Europe'; (r) 'Collateralised loan obligations – North America'; (s) 'Collateralised loan obligations – Rest of the world'; (t) 'Commercial mortgage-backed securities (CMBS) – Asia'; (u) 'Commercial mortgage-backed securities (CMBS) – Europe'; (v) 'Commercial mortgage-backed securities (CMBS) – North America'; (w) 'Commercial mortgage-backed securities (CMBS) – Rest of the world'; (x) 'Credit cards – Asia'; (y) 'Credit cards – Europe'; (z) 'Credit cards – North America'; (aa) 'Credit cards – Rest of the world'; (bb) 'Other retail – Asia'; (cc) 'Other retail – Europe'; (dd) 'Other retail – North America'; (ee) 'Other retail – Rest of the world'; (ff) 'Other wholesale – Asia'; (gg) 'Other wholesale – Europe'; (hh) 'Other wholesale – North America'; (ii) 'Other wholesale – Rest of the world'; (jj) 'Residential mortgage-backed securities (RMBS) – Asia'; (kk) 'Residential mortgage-backed securities (RMBS) – Europe'; (ll) 'Residential mortgage-backed securities (RMBS) – North America'; (mm) 'Residential mortgage-backed securities (RMBS) – Rest of the world'; (nn) 'Small and medium-sized enterprises (SMEs) – Asia';

			(oo) 'Small and medium-sized enterprises (SMEs) – Europe'; (pp) 'Small and medium-sized enterprises (SMEs) – North America'; (qq) 'Small and medium-sized enterprises (SMEs) – Rest of the world'; (rr) 'Student loans – Asia'; (ss) 'Student loans – Europe'; (tt) 'Student loans – North America'; (uu) 'Student loans – Rest of the world'. Where instead the risk class reported in column 0020 corresponds to 'securitisations that are included in the ACTP', the answer shall be 'securitisations that are included in the ACTP'.
0040	Bucket2	Article 325ad(2) of Regulation (EU) No 575/2013	Where the risk class reported in column 0020 corresponds to 'securitisations that are included in the ACTP', the answer shall be the name of the index, otherwise it shall report (NUL).
0050	Obligor	Article 325v(2), Article 325x(1), and Articles 325z and 325ac of Regulation (EU) No 575/2013	Banks shall reported information related to the obligor. Where the risk class reported in column 0020 corresponds to: — 'Instruments other than securitisation positions', the answer shall be the name of the obligor; — 'securitisation positions that are not included in the ACTP', the answer shall be the name of the obligor or a unique identifier denoting the underlying asset pool and tranche; — 'securitisation positions that are included in the ACTP', the answer shall be a unique identifier denoting index family, series and tranche.
0060	Credit quality category	Article 325y(1) and (2), Article 325aa(1) and Article 325ad(1) of Regulation (EU) No 575/2013	Institutions shall report the credit quality category. The answer shall be one of the following: (a) 'CQS 1'; (b) 'CQS 2'; (c) 'CQS 3'; (d) 'CQS 4'; (e) 'CQS 5'; (f) 'CQS 6'; (g) 'No CQS assigned (unrated)'; (h) 'No CQS assigned (defaulted)'; (i) 'No CQS assigned (0 % risk-weight').

			Where the risk class reported in column 0020 corresponds to 'securitisations that are included in the ACTP' or 'Securitisations that are not included in the ACTP', the answer shall be one of the above or the following: (j) 'CQS 7'; (k) 'CQS 8'; (l) 'CQS 9'; (m) 'CQS 10'; (n) 'CQS 11'; (o) 'CQS 12'; (p) 'CQS 13'; (q) 'CQS 14'; (r) 'CQS 15'; (s) 'CQS 16'; (t) 'CQS 17'; (u) 'CQS All Other';
0070	Default risk weight	Article 325v(1), point (f), Article 325y(1) and (2), Article 325aa(1) and Article 325ad(1) of Regulation (EU) No 575/2013	Institutions shall report the relevant risk weight. Risk weights applied to securitisation exposures shall be reported after multiplication by 8 % in accordance with Article 325aa(1) of Regulation (EU) No 575/2013.
0080	Seniority	Article 325w(3) and (6) of Regulation (EU) No 575/2013	The seniority of the exposure shall be reported. Where the risk class reported in column 0020 corresponds to 'Instruments other than securitisation positions' or 'securitisation positions that are not included in the ACTP', the answer shall be one of the following: (a) 'Equity instruments'; (b) 'Non-senior debt instruments'; (c) 'Senior debt instruments'; (d) 'Covered bonds'. The cell shall be left blank where none of the above cases applies.
0090	Maturity	Articles 325x, 325z and 325ac of Regulation (EU) No 575/2013	The maturity date of the exposure shall be reported. The 'dd/mm/yyyy' convention shall be adopted to report the date.

0100	Recovery rate	Article 325v(1), point (e), of Regulation (EU) No 575/2013	Institutions shall report the recovery rate. The recovery rate shall be calculated using the applicable loss given default (LGD) as recovery rate = 1 – LGD. The recovery rate reported figure shall be expressed as a decimal value, between 0 and 1, with a minimum precision of four decimal places.
0110	Direction	Article 325v(1), points (a) and (b), of Regulation (EU) No 575/2013	Institutions shall report the direction of the exposure in accordance with the definitions of Article 325v(1), points (a) and (b), of Regulation (EU) No 575/2013. The answer shall be one of the following: (a) 'Short exposure'; (b) 'Long exposure'.
0120	Attachment point (%)	Articles 325aa and 325ad of Regulation (EU) No 575/2013	Where the reported exposure refers to a tranche, institutions shall report the attachment point of the tranche. The reported figure shall be expressed as a decimal with a minimum precision of four decimal places.
0130	Detachment point (%)	Articles 325aa and 325ad of Regulation (EU) No 575/2013	Where the reported exposure refers to a tranche, institutions shall report the detachment point of the tranche. The reported figure shall be expressed as a decimal with a minimum precision of four decimal places.
0140-01-70	Reporting currency results		The values shall be reported referring to the institution's reporting currency and shall be expressed with a minimum precision of two decimal places where applicable.
0140	Notional	Article 325w(1), (2) and (5) of Regulation (EU) No 575/2013	Where the risk class reported in column 0020 corresponds to 'Instruments other than securitisation positions', institutions shall report the notional amount of the instrument. The value shall correspond to the term $V_{notional}$ in Article 325w(1) and (2) of Regulation (EU) No 575/2013 or the term V in Article 325w(5) of that Regulation, depending on the type of exposure. The cell shall be left blank where none of the above cases applies or where the institution does not explicitly calculate or use the amount to be reported in this column in order to estimate the Gross JTD amount.

0150	P&L + Adjustment	Article 325w(1), (2) and (5) of Regulation (EU) No 575/2013	Institutions shall report the sum of P&L and Adjustment for each exposure: — Where the risk class reported in column 0020 corresponds to 'Instruments other than securitisation positions' and the reported exposure is a long exposure, institutions shall report the sum of $P\&L_{long}$ and $Adjustment_{long}$ in accordance with Article 325w(1) of Regulation (EU) No 575/2013. — Where the risk class reported in column 0020 corresponds to 'Instruments other than securitisation positions' and the reported exposure is a short exposure, institutions shall report the sum of $P\&L_{short}$ and $Adjustment_{short}$ in accordance with Article 325w(2) of that Regulation. — Where the risk class reported in column 0020, corresponds to 'Instruments other than securitisation positions' and the reported exposure is an exposure to equity instruments, institutions shall report the sum of $P\&L_{long}$ and $Adjustment_{long}$ if the exposure is a long exposure, or the sum of $P\&L_{short}$ and $Adjustment_{short}$ if the exposure is a short exposure, in accordance with Article 325w(5) of that Regulation. The cell shall be left blank where none of the above cases applies or where the institution does not explicitly calculate or use the amount to be reported in this column in order to estimate the Gross JTD amount.
0160	Gross JTD amount	Article 325v(1), point (c), Article 325w(1), (2) and (5), Article 325z(1) and Article 325ac(2) of Regulation (EU) No 575/2013	Institutions shall report the gross jump-to-default (JTD) amount for the specific exposure.
0170	Currency		The reporting currency of the institution shall be reported (the reported value shall follow the ISO 4217 currency designation).
0180-02-00	EBA portfolio currency results	Sections 3 and 4 of Annex V to this Regulation and Articles 325y, 325aa and 325ad of Regulation (EU) No 575/2013	The values shall be reported following the instructions for column 0030 but translated at the ECB spot exchange rate associated with the currency of the portfolio as defined in Sections 3 and 4 of Annex V to this Regulation.

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0180	Notional	Article 325w(1), (2) and (5) of Regulation (EU) No 575/2013	Where the risk class reported in column 0020 corresponds to 'Instruments other than securitisation positions', institutions shall report the notional amount of the instrument. The value shall correspond to the term $V_{notional}$ in Article 325w(1) and (2) of Regulation (EU) No 575/2013 or the term V in Article 325w(5) of that Regulation, depending on the type of exposure. The cell shall be left blank where none of the above cases applies or where the institution does not explicitly calculate or use the amount to be reported in this column in order to estimate the Gross JTD amount.
0190	P&L + Adjustment	Article 325w(1), (2) and (5) of Regulation (EU) No 575/2013	Institutions shall report the sum of P&L and Adjustment for each exposure: — Where the risk class reported in column 0020 corresponds to 'Instruments other than securitisation positions' and the reported exposure is a long exposure, institutions shall report the sum of $P\&L_{long}$ and $Adjustment_{long}$ in accordance with Article 325w(1) of Regulation (EU) No 575/2013. — Where the risk class reported in column 0020 corresponds to 'Instruments other than securitisation positions' and the reported exposure is a short exposure, institutions shall report the sum of $P\&L_{short}$ and $Adjustment_{short}$ in accordance with Article 325w(2) of that Regulation. The cell shall be left blank where none of the above cases applies or where the institution does not explicitly calculate or use the amount to be reported in this column in order to estimate the Gross JTD amount.
0200	Gross JTD amount	Article 325v(1), point (c), Article 325w(1), (2) and (5), Article 325z(1) and Article 325ac(2) of Regulation (EU) No 575/2013	Institutions shall report the gross jump-to-default (JTD) amount for the specific exposure.

C 120.05 – **DRC. OWN FUNDS REQUIREMENT (OFR) COMPOSITION BY PORTFOLIO**

Instructions concerning sheets (z-axis)

Label	Legal reference	Instructions
Portfolio	Sections 3 and 4 of Annex V to this Regulation	The number of the individual or aggregated portfolio taken from Annex V to this Regulation shall be reported.

Column	Label	Legal reference	Instructions
0010	Risk class	Article 325v(2) of Regulation (EU) No 575/2013	The risk class for which default risk requirements are reported in columns 0030 and 0040 shall be reported. The answer shall be one of the following instrument types: (a) 'Instruments other than securitisation positions'; (b) 'securitisation positions that are not included in the ACTP'; (c) 'securitisation positions that are included in the ACTP'.
0020	Bucket1	Article 325y(3), Article 325aa(4) and Article 325ad(2) of Regulation (EU) No 575/2013	The bucket shall be reported. Where the risk class reported in column 0010 corresponds to 'Instruments other than securitisation positions', the answer shall be one of the following: (a) 'corporates'; (b) 'sovereigns'; (c) 'local governments/municipalities'. Where instead the risk class reported in column 0010 corresponds to 'securitisation positions that are not included in the ACTP', the answer shall be one of the following: (d) 'ABCP – Asia'; (e) 'ABCP – Europe'; (f) 'ABCP – North America'; (g) 'ABCP – Rest of the world'; (h) 'Auto loans/leases – Asia'; (i) 'Auto loans/leases – Europe'; (j) 'Auto loans/leases – North America'; (k) 'Auto loans/leases – Rest of the world'; (l) 'Collateralised debt obligations squared (CDO-squared) – Asia'; (m) 'Collateralised debt obligations squared (CDO-squared) – Europe';

			(n) 'Collateralised debt obligations squared (CDO-squared) – North America'; (o) 'Collateralised debt obligations squared (CDO-squared) – Rest of the world'; (p) 'Collateralised loan obligations – Asia'; (q) 'Collateralised loan obligations – Europe'; (r) 'Collateralised loan obligations – North America'; (s) 'Collateralised loan obligations – Rest of the world'; (t) 'Commercial mortgage-backed securities (CMBS) – Asia'; (u) 'Commercial mortgage-backed securities (CMBS) – Europe'; (v) 'Commercial mortgage-backed securities (CMBS) – North America'; (w) 'Commercial mortgage-backed securities (CMBS) – Rest of the world'; (x) 'Credit cards – Asia'; (y) 'Credit cards – Europe'; (z) 'Credit cards – North America'; (aa) 'Credit cards – Rest of the world'; (bb) 'Other retail – Asia'; (cc) 'Other retail – Europe'; (dd) 'Other retail – North America'; (ee) 'Other retail – Rest of the world'; (ff) 'Other wholesale – Asia'; (gg) 'Other wholesale – Europe'; (hh) 'Other wholesale – North America'; (ii) 'Other wholesale – Rest of the world'; (jj) 'Residential mortgage-backed securities (RMBS) – Asia'; (kk) 'Residential mortgage-backed securities (RMBS) – Europe'; (ll) 'Residential mortgage-backed securities (RMBS) – North America'; (mm) 'Residential mortgage-backed securities (RMBS) – Rest of the world'; (nn) 'Small and medium-sized enterprises (SMEs) – Asia'; (oo) 'Small and medium-sized enterprises (SMEs) – Europe'; (pp) 'Small and medium-sized enterprises (SMEs) – North America'; (qq) 'Small and medium-sized enterprises (SMEs) – Rest of the world'; (rr) 'Student loans – Asia'; (ss) 'Student loans – Europe';

			(tt) 'Student loans – North America'; (uu) 'Student loans – Rest of the world'. Where instead the risk class reported in column 0010 corresponds to 'securitisation positions that are included in the ACTP', the answer shall be 'securitisations that are included in the ACTP'.
0030	Bucket2	Article 325ad(2) of Regulation (EU) No 575/2013	Where the risk class reported in column 0010 corresponds to 'securitisation positions that are included in the ACTP', the answer shall be the name of the index, otherwise it shall be left (NUL)
0040	Own funds requirements (Reporting currency results)	Articles 325y, 325aa and 325ad of Regulation (EU) No 575/2013	Own funds requirements for default risk shall be reported for the "RM (and final ASA) final reference date" (as specified in Section 1, point (b) of Annex V to this Regulation). The values shall be reported in the institution's reporting currency and shall be expressed with a minimum precision of two decimal places.
0050	Reporting currency		The reporting currency of the institution shall be reported (the reported value shall follow the ISO 4217 currency designation).
0060	Own funds requirements (EBA portfolio currency results)	Sections 3 and 4 of Annex V to this Regulation and Articles 325y, 325aa and 325ad of Regulation (EU) No 575/2013	The values shall be reported following the instructions for column 0030 but translated at the ECB spot exchange rate associated with the currency of the portfolio as defined in Sections 3 and 4 of Annex V to this Regulation.

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C 120.06 – **ASA. OFR**

Column	Label	Legal reference	Instructions
0010	Portfolio number	Sections 3 and 4 of Annex V to this Regulation	The number of the individual or aggregated portfolio taken from Annex V to this Regulation shall be reported.
0020-00-40	Reporting currency results	Sections 3 and 4 of Annex V to this Regulation	
0020	SBM OFR	Article 325h of Regulation (EU) No 575/2013	Own funds requirements for the sensitivities-based method of the alternative standardised approach shall be reported for the "RM (and final ASA) final reference date" (as specified in Annex V, Section 1, point (b) to this Regulation) for each portfolio.
0030	DRC OFR	Article 325v of Regulation (EU) No 575/2013	Own funds requirements for the default risk charge of the alternative standardised approach shall be reported for the "RM (and final ASA) final reference date" (as specified in Annex V, Section 1, point (b) to this Regulation) for each portfolio.
0040	RRAO OFR	Article 325u of Regulation (EU) No 575/2013	Own funds requirements for the residual risk add-on of the alternative standardised approach shall be reported for the "RM (and final ASA) final reference date" (as specified in Annex V, Section 1, point (b) to this Regulation) for each portfolio.
0050-00-70	EBA portfolio currency results	Sections 3 and 4 of Annex V to this Regulation	When the reporting currency of the institution is different from the EBA portfolio currencies specified in Annex V, Sections 3 and 4 to this Regulation, the institutions shall convert the reporting currency at the applicable ECB spot exchange rate.
0050	SBM OFR	Article 325h of Regulation (EU) No 575/2013	Own funds requirements for the sensitivities-based method of the alternative standardised approach shall be reported for the "RM (and final ASA) final reference date" (as specified in Annex V, Section 1, point (b) to this Regulation) for each portfolio.
0060	DRC OFR	Article 325v of Regulation (EU) No 575/2013	Own funds requirements for the default risk charge of the alternative standardised approach shall be reported for the "RM (and final ASA) final reference date" (as specified in Annex V, Section 1, point (b) to this Regulation) for each portfolio.
0070	RRAO OFR	Article 325u of Regulation (EU) No 575/2013	Own funds requirements for the residual risk add-on of the alternative standardised approach shall be reported for the "RM (and final ASA) final reference date" (as specified in Annex V, Section 1, point (b) to this Regulation) for each portfolio.

Table: guidance for the reporting of templates 106.01 (column 0010) and 120.01 (column 0020)

— The column "risk class" refers to Article 325d(1) of Regulation (EU) No 575/2013. The following acronyms are used to denote the risk classes:

(a) "GIRR" (general interest rate risk);

(b) "CSR_NON_SEC" (credit spread risk (CSR) for non-securitisation);

(c) "CSR_SEC_NON_ACTP" (credit spread risk for securitisation not included in the alternative correlation trading portfolio (non-ACTP CSR));

(d) "CSR_SEC_ACTP" (credit spread risk for securitisation included in the alternative correlation trading portfolio (ACTP CSR));

(e) "EQ" (equity risk);

(f) "CM" (commodity risk);

(g) "FX" (foreign exchange risk).

— The column "component" refers to Article 325e(1) of Regulation (EU) No 575/2013. The following acronyms are used to denote the components of the sensitivities-based method:

(a) "DELTA" (delta risk);

(b) "VEGA" (vega risk);

(c) "CURVATURE" (curvature risk).

— The column "maturity" refers to the maturity of the risk factor, where risk factors are defined along specified vertices following the Articles 325l, 325m, 325n, 325o, 325p, 325q of Regulation (EU) No 575/2013. For vega general interest rate risk factors as specified in Article 325l(7) of that Regulation two maturities are given and separated by a hyphen (e.g. "0,5 years – 0,5 years"), the first refers to the maturity of the option and the second to residual maturity of the underlying of the option at the expiry date of the option.

— The column "additional specifications" further specifies the respective risk factor with regards to the distinction between inflation risk and cross-currency basis risk factors according to Article 325l of Regulation (EU) No 575/2013, the distinction between risk factors relating to debt instruments and risk factors relating to credit default swaps according to Articles 325m and 325n of that Regulation, the distinction between equity spot price and equity repo rate risk factors according to Article 325o of that Regulation and the distinction between the upward net curvature risk position of that risk factor (CVRk+) or the downward net curvature risk position of that risk factor (CVRk-) as specified in Article 325g of that Regulation.

Risk class	Component	Maturity	Additional specification	Risk factor identifier	Legal reference
CM	DELTA	0 years		CM_D_00.00	Article 325p of Regulation (EU) No 575/2013
CM	DELTA	0,25 years		CM_D_00.25	Article 325p of Regulation (EU) No 575/2013
CM	DELTA	0,5 years		CM_D_00.50	Article 325p of Regulation (EU) No 575/2013
CM	DELTA	1 year		CM_D_01.00	Article 325p of Regulation (EU) No 575/2013
CM	DELTA	2 years		CM_D_02.00	Article 325p of Regulation (EU) No 575/2013
CM	DELTA	3 years		CM_D_03.00	Article 325p of Regulation (EU) No 575/2013

CM	DELTA	5 years		CM_D_05.00	Article 325p of Regulation (EU) No 575/2013
CM	DELTA	10 years		CM_D_10.00	Article 325p of Regulation (EU) No 575/2013
CM	DELTA	15 years		CM_D_15.00	Article 325p of Regulation (EU) No 575/2013
CM	DELTA	20 years		CM_D_20.00	Article 325p of Regulation (EU) No 575/2013
CM	DELTA	30 years		CM_D_30.00	Article 325p of Regulation (EU) No 575/2013
CM	VEGA	0,5 years		CM_V_00.50	Article 325p of Regulation (EU) No 575/2013
CM	VEGA	1 year		CM_V_01.00	Article 325p of Regulation (EU) No 575/2013
CM	VEGA	3 years		CM_V_03.00	Article 325p of Regulation (EU) No 575/2013
CM	VEGA	5 years		CM_V_05.00	Article 325p of Regulation (EU) No 575/2013
CM	VEGA	10 years		CM_V_10.00	Article 325p of Regulation (EU) No 575/2013
CM	CURVATURE		Upward shift	CM_CU	Articles 325p, 325g of Regulation (EU) No 575/2013
CM	CURVATURE		Downward shift	CM_CD	Articles 325p, 325g of Regulation (EU) No 575/2013
CSR_NON_SEC	DELTA	0,5 years	Debt instrument	CSR_NON_SEC_D_00.50_DEBT	Article 325m of Regulation (EU) No 575/2013
CSR_NON_SEC	DELTA	1 year	Debt instrument	CSR_NON_SEC_D_01.00_DEBT	Article 325m of Regulation (EU) No 575/2013
CSR_NON_SEC	DELTA	3 years	Debt instrument	CSR_NON_SEC_D_03.00_DEBT	Article 325m of Regulation (EU) No 575/2013
CSR_NON_SEC	DELTA	5 years	Debt instrument	CSR_NON_SEC_D_05.00_DEBT	Article 325m of Regulation (EU) No 575/2013
CSR_NON_SEC	DELTA	10 years	Debt instrument	CSR_NON_SEC_D_10.00_DEBT	Article 325m of Regulation (EU) No 575/2013
CSR_NON_SEC	DELTA	0,5 years	Credit Default Swap	CSR_NON_SEC_D_00.50_CDS	Article 325m of Regulation (EU) No 575/2013
CSR_NON_SEC	DELTA	1 year	Credit Default Swap	CSR_NON_SEC_D_01.00_CDS	Article 325m of Regulation (EU) No 575/2013
CSR_NON_SEC	DELTA	3 years	Credit Default Swap	CSR_NON_SEC_D_03.00_CDS	Article 325m of Regulation (EU) No 575/2013
CSR_NON_SEC	DELTA	5 years	Credit Default Swap	CSR_NON_SEC_D_05.00_CDS	Article 325m of Regulation (EU) No 575/2013

CSR_NON_SEC	DELTA	10 years	Credit Default Swap	CSR_NON_SEC_D_10.00_CDS	Article 325m of Regulation (EU) No 575/2013
CSR_NON_SEC	VEGA	0,5 years		CSR_NON_SEC_V_00.50	Article 325m of Regulation (EU) No 575/2013
CSR_NON_SEC	VEGA	1 year		CSR_NON_SEC_V_01.00	Article 325m of Regulation (EU) No 575/2013
CSR_NON_SEC	VEGA	3 years		CSR_NON_SEC_V_03.00	Article 325m of Regulation (EU) No 575/2013
CSR_NON_SEC	VEGA	5 years		CSR_NON_SEC_V_05.00	Article 325m of Regulation (EU) No 575/2013
CSR_NON_SEC	VEGA	10 years		CSR_NON_SEC_V_10.00	Article 325m of Regulation (EU) No 575/2013
CSR_NON_SEC	CURVATURE		Upward shift	CSR_NON_SEC_CU	Articles 325m, 325g of Regulation (EU) No 575/2013
CSR_NON_SEC	CURVATURE		Downward shift	CSR_NON_SEC_CD	Articles 325m, 325g of Regulation (EU) No 575/2013
CSR_SEC_ACTP	DELTA	0,5 years	Debt instrument	CSR_SEC_ACTP_D_00.50_DEBT	Article 325n of Regulation (EU) No 575/2013
CSR_SEC_ACTP	DELTA	1 year	Debt instrument	CSR_SEC_ACTP_D_01.00_DEBT	Article 325n of Regulation (EU) No 575/2013
CSR_SEC_ACTP	DELTA	3 years	Debt instrument	CSR_SEC_ACTP_D_03.00_DEBT	Article 325n of Regulation (EU) No 575/2013
CSR_SEC_ACTP	DELTA	5 years	Debt instrument	CSR_SEC_ACTP_D_05.00_DEBT	Article 325n of Regulation (EU) No 575/2013
CSR_SEC_ACTP	DELTA	10 years	Debt instrument	CSR_SEC_ACTP_D_10.00_DEBT	Article 325n of Regulation (EU) No 575/2013
CSR_SEC_ACTP	DELTA	0,5 years	Credit Default Swap	CSR_SEC_ACTP_D_00.50_CDS	Article 325n of Regulation (EU) No 575/2013
CSR_SEC_ACTP	DELTA	1 year	Credit Default Swap	CSR_SEC_ACTP_D_01.00_CDS	Article 325n of Regulation (EU) No 575/2013
CSR_SEC_ACTP	DELTA	3 years	Credit Default Swap	CSR_SEC_ACTP_D_03.00_CDS	Article 325n of Regulation (EU) No 575/2013
CSR_SEC_ACTP	DELTA	5 years	Credit Default Swap	CSR_SEC_ACTP_D_05.00_CDS	Article 325n of Regulation (EU) No 575/2013
CSR_SEC_ACTP	DELTA	10 years	Credit Default Swap	CSR_SEC_ACTP_D_10.00_CDS	Article 325n of Regulation (EU) No 575/2013
CSR_SEC_ACTP	VEGA	0,5 years		CSR_SEC_ACTP_V_00.50	Article 325n of Regulation (EU) No 575/2013

CSR_SEC_ACTP	VEGA	1 year		CSR_SEC_ACTP_V_01.00	Article 325n of Regulation (EU) No 575/2013
CSR_SEC_ACTP	VEGA	3 years		CSR_SEC_ACTP_V_03.00	Article 325n of Regulation (EU) No 575/2013
CSR_SEC_ACTP	VEGA	5 years		CSR_SEC_ACTP_V_05.00	Article 325n of Regulation (EU) No 575/2013
CSR_SEC_ACTP	VEGA	10 years		CSR_SEC_ACTP_V_10.00	Article 325n of Regulation (EU) No 575/2013
CSR_SEC_ACTP	CURVATURE		Upward shift	CSR_SEC_ACTP_CU	Articles 325n, 325g of Regulation (EU) No 575/2013
CSR_SEC_ACTP	CURVATURE		Downward shift	CSR_SEC_ACTP_CD	Articles 325n, 325g of Regulation (EU) No 575/2013
CSR_SEC_NON_ACTP	DELTA	0,5 years	Debt instrument	CSR_SEC_NON_ACTP_D_00.50_DEBT	Article 325n of Regulation (EU) No 575/2013
CSR_SEC_NON_ACTP	DELTA	1 year	Debt instrument	CSR_SEC_NON_ACTP_D_01.00_DEBT	Article 325n of Regulation (EU) No 575/2013
CSR_SEC_NON_ACTP	DELTA	3 years	Debt instrument	CSR_SEC_NON_ACTP_D_03.00_DEBT	Article 325n of Regulation (EU) No 575/2013
CSR_SEC_NON_ACTP	DELTA	5 years	Debt instrument	CSR_SEC_NON_ACTP_D_05.00_DEBT	Article 325n of Regulation (EU) No 575/2013
CSR_SEC_NON_ACTP	DELTA	10 years	Debt instrument	CSR_SEC_NON_ACTP_D_10.00_DEBT	Article 325n of Regulation (EU) No 575/2013
CSR_SEC_NON_ACTP	DELTA	0,5 years	Credit Default Swap	CSR_SEC_NON_ACTP_D_00.50_CDS	Article 325n of Regulation (EU) No 575/2013
CSR_SEC_NON_ACTP	DELTA	1 year	Credit Default Swap	CSR_SEC_NON_ACTP_D_01.00_CDS	Article 325n of Regulation (EU) No 575/2013
CSR_SEC_NON_ACTP	DELTA	3 years	Credit Default Swap	CSR_SEC_NON_ACTP_D_03.00_CDS	Article 325n of Regulation (EU) No 575/2013
CSR_SEC_NON_ACTP	DELTA	5 years	Credit Default Swap	CSR_SEC_NON_ACTP_D_05.00_CDS	Article 325n of Regulation (EU) No 575/2013
CSR_SEC_NON_ACTP	DELTA	10 years	Credit Default Swap	CSR_SEC_NON_ACTP_D_10.00_CDS	Article 325n of Regulation (EU) No 575/2013
CSR_SEC_NON_ACTP	VEGA	0,5 years		CSR_SEC_NON_ACTP_V_00.50	Article 325n of Regulation (EU) No 575/2013
CSR_SEC_NON_ACTP	VEGA	1 year		CSR_SEC_NON_ACTP_V_01.00	Article 325n of Regulation (EU) No 575/2013

CSR_SEC_NON_ACTP	VEGA	3 years		CSR_SEC_NON_ACTP_V_03.00	Article 325n of Regulation (EU) No 575/2013
CSR_SEC_NON_ACTP	VEGA	5 years		CSR_SEC_NON_ACTP_V_05.00	Article 325n of Regulation (EU) No 575/2013
CSR_SEC_NON_ACTP	VEGA	10 years		CSR_SEC_NON_ACTP_V_10.00	Article 325n of Regulation (EU) No 575/2013
CSR_SEC_NON_ACTP	CURVATURE		Upward shift	CSR_SEC_NON_ACTP_CU	Articles 325n, 325g of Regulation (EU) No 575/2013
CSR_SEC_NON_ACTP	CURVATURE		Downward shift	CSR_SEC_NON_ACTP_CD	Articles 325n, 325g of Regulation (EU) No 575/2013
EQ	DELTA		Spot price	EQ_D_SPOT	Article 325o of Regulation (EU) No 575/2013
EQ	DELTA		Repo rate	EQ_D_REPO	Article 325o of Regulation (EU) No 575/2013
EQ	VEGA	0,5 years		EQ_V_00.50	Article 325o of Regulation (EU) No 575/2013
EQ	VEGA	1 year		EQ_V_01.00	Article 325o of Regulation (EU) No 575/2013
EQ	VEGA	3 years		EQ_V_03.00	Article 325o of Regulation (EU) No 575/2013
EQ	VEGA	5 years		EQ_V_05.00	Article 325o of Regulation (EU) No 575/2013
EQ	VEGA	10 years		EQ_V_10.00	Article 325o of Regulation (EU) No 575/2013
EQ	CURVATURE		Upward shift	EQ_CU	Articles 325o, 325g of Regulation (EU) No 575/2013
EQ	CURVATURE		Downward shift	EQ_CD	Articles 325o, 325g of Regulation (EU) No 575/2013
FX	DELTA			FX_D	Article 325q of Regulation (EU) No 575/2013
FX	VEGA	0,5 years		FX_V_00.50	Article 325q of Regulation (EU) No 575/2013
FX	VEGA	1 year		FX_V_01.00	Article 325q of Regulation (EU) No 575/2013
FX	VEGA	3 years		FX_V_03.00	Article 325q of Regulation (EU) No 575/2013
FX	VEGA	5 years		FX_V_05.00	Article 325q of Regulation (EU) No 575/2013
FX	VEGA	10 years		FX_V_10.00	Article 325q of Regulation (EU) No 575/2013
FX	CURVATURE		Upward shift	FX_CU	Articles 325q, 325g of Regulation (EU) No 575/2013
FX	CURVATURE		Downward shift	FX_CD	Articles 325q, 325g of Regulation (EU) No 575/2013

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GIRR	DELTA	0,25 years		GIRR_D_00.25	Article 325l of Regulation (EU) No 575/2013
GIRR	DELTA	0,5 years		GIRR_D_00.50	Article 325l of Regulation (EU) No 575/2013
GIRR	DELTA	1 year		GIRR_D_01.00	Article 325l of Regulation (EU) No 575/2013
GIRR	DELTA	2 years		GIRR_D_02.00	Article 325l of Regulation (EU) No 575/2013
GIRR	DELTA	3 years		GIRR_D_03.00	Article 325l of Regulation (EU) No 575/2013
GIRR	DELTA	5 years		GIRR_D_05.00	Article 325l of Regulation (EU) No 575/2013
GIRR	DELTA	10 years		GIRR_D_10.00	Article 325l of Regulation (EU) No 575/2013
GIRR	DELTA	15 years		GIRR_D_15.00	Article 325l of Regulation (EU) No 575/2013
GIRR	DELTA	20 years		GIRR_D_20.00	Article 325l of Regulation (EU) No 575/2013
GIRR	DELTA	30 years		GIRR_D_30.00	Article 325l of Regulation (EU) No 575/2013
GIRR	DELTA		Inflation	GIRR_D_INF	Article 325l of Regulation (EU) No 575/2013
GIRR	DELTA		Cross-currency basis (over EUR)	GIRR_D_CRO_EUR	Article 325l of Regulation (EU) No 575/2013
GIRR	DELTA		Cross-currency basis (over USD)	GIRR_D_CRO_USD	Article 325l of Regulation (EU) No 575/2013
GIRR	VEGA	0,5 years – 0,5 years		GIRR_V_00.50_00.50	Article 325l of Regulation (EU) No 575/2013
GIRR	VEGA	1 year – 0,5 years		GIRR_V_01.00_00.50	Article 325l of Regulation (EU) No 575/2013
GIRR	VEGA	3 years – 0,5 years		GIRR_V_03.00_00.50	Article 325l of Regulation (EU) No 575/2013
GIRR	VEGA	5 years – 0,5 years		GIRR_V_05.00_00.50	Article 325l of Regulation (EU) No 575/2013
GIRR	VEGA	10 years – 0,5 years		GIRR_V_10.00_00.50	Article 325l of Regulation (EU) No 575/2013
GIRR	VEGA	0,5 years – 1 year		GIRR_V_00.50_01.00	Article 325l of Regulation (EU) No 575/2013

GIRR	VEGA	1 year – 1 year		GIRR_V_01.00_01.00	Article 325l of Regulation (EU) No 575/2013
GIRR	VEGA	3 years – 1 year		GIRR_V_03.00_01.00	Article 325l of Regulation (EU) No 575/2013
GIRR	VEGA	5 years – 1 year		GIRR_V_05.00_01.00	Article 325l of Regulation (EU) No 575/2013
GIRR	VEGA	10 years – 1 year		GIRR_V_10.00_01.00	Article 325l of Regulation (EU) No 575/2013
GIRR	VEGA	0,5 years – 3 years		GIRR_V_00.50_03.00	Article 325l of Regulation (EU) No 575/2013
GIRR	VEGA	1 year – 3 years		GIRR_V_01.00_03.00	Article 325l of Regulation (EU) No 575/2013
GIRR	VEGA	3 years – 3 years		GIRR_V_03.00_03.00	Article 325l of Regulation (EU) No 575/2013
GIRR	VEGA	5 years – 3 years		GIRR_V_05.00_03.00	Article 325l of Regulation (EU) No 575/2013
GIRR	VEGA	10 years – 3 years		GIRR_V_10.00_03.00	Article 325l of Regulation (EU) No 575/2013
GIRR	VEGA	0,5 years – 5 years		GIRR_V_00.50_05.00	Article 325l of Regulation (EU) No 575/2013
GIRR	VEGA	1 year – 5 years		GIRR_V_01.00_05.00	Article 325l of Regulation (EU) No 575/2013
GIRR	VEGA	3 years – 5 years		GIRR_V_03.00_05.00	Article 325l of Regulation (EU) No 575/2013
GIRR	VEGA	5 years – 5 years		GIRR_V_05.00_05.00	Article 325l of Regulation (EU) No 575/2013
GIRR	VEGA	10 years – 5 years		GIRR_V_10.00_05.00	Article 325l of Regulation (EU) No 575/2013
GIRR	VEGA	0,5 years – 10 years		GIRR_V_00.50_10.00	Article 325l of Regulation (EU) No 575/2013
GIRR	VEGA	1 year – 10 years		GIRR_V_01.00_10.00	Article 325l of Regulation (EU) No 575/2013
GIRR	VEGA	3 years – 10 years		GIRR_V_03.00_10.00	Article 325l of Regulation (EU) No 575/2013

GIRR	VEGA	5 years – 10 years		GIRR_V_05.00_10.00	Article 325l of Regulation (EU) No 575/2013
GIRR	VEGA	10 years – 10 years		GIRR_V_10.00_10.00	Article 325l of Regulation (EU) No 575/2013
GIRR	VEGA	0,5 years	Inflation	GIRR_V_00.50_INF	Article 325l of Regulation (EU) No 575/2013
GIRR	VEGA	1 year	Inflation	GIRR_V_01.00_INF	Article 325l of Regulation (EU) No 575/2013
GIRR	VEGA	3 years	Inflation	GIRR_V_03.00_INF	Article 325l of Regulation (EU) No 575/2013
GIRR	VEGA	5 years	Inflation	GIRR_V_05.00_INF	Article 325l of Regulation (EU) No 575/2013
GIRR	VEGA	10 years	Inflation	GIRR_V_10.00_INF	Article 325l of Regulation (EU) No 575/2013
GIRR	VEGA	0,5 years	Cross-currency basis (over EUR)	GIRR_V_00.50_CRO_EUR	Article 325l of Regulation (EU) No 575/2013
GIRR	VEGA	1 year	Cross-currency basis (over EUR)	GIRR_V_01.00_CRO_EUR	Article 325l of Regulation (EU) No 575/2013
GIRR	VEGA	3 years	Cross-currency basis (over EUR)	GIRR_V_03.00_CRO_EUR	Article 325l of Regulation (EU) No 575/2013
GIRR	VEGA	5 years	Cross-currency basis (over EUR)	GIRR_V_05.00_CRO_EUR	Article 325l of Regulation (EU) No 575/2013
GIRR	VEGA	10 years	Cross-currency basis (over EUR)	GIRR_V_10.00_CRO_EUR	Article 325l of Regulation (EU) No 575/2013
GIRR	VEGA	0,5 years	Cross-currency basis (over USD)	GIRR_V_00.50_CRO_USD	Article 325l of Regulation (EU) No 575/2013
GIRR	VEGA	1 year	Cross-currency basis (over USD)	GIRR_V_01.00_CRO_USD	Article 325l of Regulation (EU) No 575/2013
GIRR	VEGA	3 years	Cross-currency basis (over USD)	GIRR_V_03.00_CRO_USD	Article 325l of Regulation (EU) No 575/2013
GIRR	VEGA	5 years	Cross-currency basis (over USD)	GIRR_V_05.00_CRO_USD	Article 325l of Regulation (EU) No 575/2013
GIRR	VEGA	10 years	Cross-currency basis (over USD)	GIRR_V_10.00_CRO_USD	Article 325l of Regulation (EU) No 575/2013
GIRR	CURVATURE		Upward shift	GIRR_CU	Articles 325l, 325g of Regulation (EU) No 575/2013
GIRR	CURVATURE		Downward shift	GIRR_CD	Articles 325l, 325g of Regulation (EU) No 575/2013’

ANNEX VI

'ANNEX VII

Results Supervisory Benchmarking portfolios. MARKET RISK

RESULTS BENCHMARKING PORTFOLIOS. MARKET RISK			
Template number	**Template code**	**Name of the template /group of templates**	**Short name**
		INITIAL MARKET VALUATION	
106,1	C 106.00	INITIAL MARKET VALUATION AND EXCLUSION JUSTIFICATION	IMV
106,2	C 106.01	RISK SENSITIVITIES BY INSTRUMENT	SENSITIVITIES
		VaR, sVaR and PV	
107,1	C 107.01	DETAILS	VaR&SVaR 1
107,2	C 107.02	**EBA PORTFOLIO** CURRENCY RESULTS	VaR&SVaR 2
		PROFIT & LOSS TIME SERIES	
108	C 108.00	PROFIT & LOSS TIME SERIES	P&L
		INCREMENTAL RISK CHARGE	
109,1	C 109.01	IRC. DETAILS OF THE MODEL	IRC 1
109,2	C 109.02	IRC. DETAILS BY PORTFOLIO	IRC 2
109,3	C 109.03	IRC. AMOUNT BY PORTFOLIO/DATE	IRC 3
		CORRELATION TRADING	
110,1	C 110.01	CT. DETAILS OF THE MODEL	CT 1
110,2	C 110.02	CT. DETAILS BY PORTFOLIO	CT 2
110,3	C 110.03	CT. AMOUNT BY PORTFOLIO/DATE	CT 3
		ASA (SBM & DRC)	
120,1	C 120.01	SBM. RISK SENSITIVITIES BY INSTRUMENT/PORTFOLIO	SBM 1
120,2	C 120.02	SBM. OFR COMPOSITION BY PORTFOLIO	SBM 2
120,4	C 120.04	DRC. MARKET VALUES AND GROSS JTD AMOUNTS BY INSTRUMENT/PORTFOLIO	DRC 1
120,5	C 120.05	DRC. OFR COMPOSITION BY PORTFOLIO	DRC 2
120,6	C 120.06	ASA. OFR BY PORTFOLIO	ASA OFR

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C 106.00 – INITIAL MARKET VALUATION AND EXCLUSION JUSTIFICATION

Instrument number	Instrument Modelled for Var + SVaR (True/False)	Instrument Modelled for IRC (True/False)	Instrument Modelled for Correlation Trading (True/False)	Rationale for Exclusion	Free text box	Initial Market Valuation
0010	0020	0030	0040	0050	0060	0070

C 106.01 – RISK SENSITIVITIES BY INSTRUMENT

Instrument number

Risk factor identifier	Bucket	Additional identifier	Risk sensitivity (Reporting currency results)	Reporting currency	Risk sensitivity (EBA instrument currency results)	Pricing model	Sensitivities definition	Free text box	Additional identifier2	Credit quality category
0010	0020	0030	0050	0060	0070	0080	0090	0100	110	120

C 107.01 – VaR, sVaR and PV. DETAILS

		Option	Free text box
		0010	0020
VaR			
0010	**Methodology**		
0020	**Computation of 10-day Horizon**		
0030	**Length of observation period**		

0040	**Data Weighting**		
0050	**Backtesting add-on**		
0060	**VaR Regulatory add-on**		
SVaR			
0070	**Methodology**		
0080	**Computation of 10-day Horizon**		
0090	**SVaR Regulatory add-on**		
0100	**SVaR period**		

C 107.02 – VaR and SVaR NON-CTP. EBA PORTFOLIO CURRENCY RESULTS

Portfolio

Date	VaR	sVaR	PV
0010	0020	0030	0040

C 108.00 – PROFIT & LOSS TIME SERIES

Portfolio

Date	Daily P&L
0010	0020

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C 109.01 – IRC. DETAILS OF THE MODEL

		Option	Free text box
Row	**Item**	0010	0020
0010	**Number of modelling factors**		
0020	**Source of LGDs**		

C 109.02 – IRC. DETAILS BY PORTFOLIO

Portfolio

		Option	Free text box
Row	**Item**	0010	0020
0010	**Liquidity Horizon**		
0020	**Source of PDs**		
0030	**Source of transition matrices**		

C 109.03 – IRC. AMOUNT BY PORTFOLIO/DATE

Portfolio

Date	IRC
0010	0020

C 110.01 – CT. DETAILS OF THE MODEL

		Option	Free text box
Row	**Item**	0010	0020
0010	**Number of modelling factors**		
0020	**Source of LGDs**		

C 110.02 – CT. DETAILS BY PORTFOLIO

Portfolio

		Option	Free text box
Row	**Item**	0010	0020
0010	**Liquidity Horizon**		
0020	**Source of PDs**		
0030	**Source of transition matrices**		

C 110.03 – CT. APR BY PORTFOLIO/DATE

Portfolio

Date	APR
0010	0060

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C 120.01 – SBM. RISK SENSITIVITIES BY INSTRUMENT/PORTFOLIO

Portfolio

Instrument number	Risk factor identifier	Bucket	Additional identifier	Risk sensitivity (Reporting currency results)	Reporting currency	Risk sensitivity (EBA portfolio currency results)	Risk weight	Additional identifier2	Credit quality category
0010	0020	0030	0040	0060	0070	0080	0090	110	120

C 120.02 – SBM. OFR COMPOSITION BY PORTFOLIO

Portfolio

Risk class	Risk Component	Correlations scenario	Own funds requirements (Reporting currency results)	Reporting currency	Own funds requirements (EBA portfolio currency results)	Positions without optionality subjected to curvature risk own funds requirements	Base currency approach applied for foreign-exchange risk delta and curvature	Division of curvature risk components for foreign-exchange risk by scalar	Free text box
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100

C 120.04 – DRC. Market values and gross JTD amounts by Instrument/Portfolio

Portfolio [ ]

Integer

Instrument number	Risk class	Bucket1	Bucket2	Obligor	Credit quality category	Default risk weight	Seniority	Maturity	Recovery Rate
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100

Direction	Attachment point (%)	Detachment point (%)	Reporting currency results				EBA portfolio currency results		
			Notional	P&L + Adjustment	Gross JTD amount	Currency	Notional	P&L + Adjustment	Gross JTD amount
0110	0120	0130	0140	0150	0160	0170	0180	0190	0200

C 120.05 – DRC. OFR COMPOSITION BY PORTFOLIO

Portfolio [ ]

Integer

Risk class	Bucket1	Bucket2	Own funds requirements (Reporting currency results)	Reporting currency	Own funds requirements (EBA portfolio currency results)
0010	0020	0030	0040	0050	0060

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

C 120.06 – ASA. OFR

Portfolio number	Reporting currency results			EBA portfolio currency results		
	SBM OFR	DRC OFR	RRAO OFR	SBM OFR	DRC OFR	RRAO OFR
0010	0020	0030	0040	0050	0060	0070’

ANNEX VII

'ANNEX VIII

Results Supervisory Benchmarking portfolios

Template number	Template code	Name of the template /group of templates
111.00	C 111.00	Details on exposures in Low Default Portfolios by counterparty
112.00	C 112.00	Details on exposures in Low Default Portfolios by counterparty by economic scenario
113.00	C 113.00	Details on exposures in Low Default Portfolios by counterparty by facility
114.00	C 114.00	Details on macroeconomic scenarios per GDP Area code
115.00	C 115.00	Details on exposures in High Default Portfolios
116.00	C 116.00	Details on exposures in High Default Portfolios by economic scenario
117.00	C 117.00	Details on exposures in High Default Portfolios by staging
118.00	C 118.00	Details on macroeconomic scenarios per GDP Area code

Basic information about the reporting entity

Legal Entity Identifier (LEI code)	
Name of the institution	
Country *(drop-down box)*	
Reference Date *(drop-down box)*	

File name naming conventions: <Reference date>_<country code of the bank>_<LEI CODE>_S<submission number>.xls

Example: 2019_12_31_AT_AAAAAAAAAAAAAAA_S1.xls

In case of different LEI between the file name and cell E9 then the values in E9 will be considered.

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

C 111.00 – **Details on exposures in Low Default Portfolios by counterparty**

Counterparty Code	Number of facilities	GDP Area Code	Exposure value - IFRS 9	Gross carrying amount	PD - 12 months - IFRS 9	PD - IRB without conservative adjustment	LGD - IFRS 9	ECL amount - 12 months IFRS 9	Expected Loss Amount - IRB	LGD IFRS 9 Unsecured 12M (Hypothetical)
0010	0020	0030	0040	0045	0100	0110	0200	0400	0410	0500

C 112.00 - **Details on exposures in Low Default Portfolios by counterparty by economic scenario**

Counterparty Code	Economic scenario ID	PD - 0 - 12 months	PD - 0 - 24 months	PD - 0 - 36 months	PD - 0 - 48 months	PD - 0 - 60 months	PD - 0 - 72 months	PD - 0 - 84 months	PD - 0 - 96 months	PD - 0 - 108 months	PD - 0 - 120 months
0010	0020	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190

C 113.00 - **Details on exposures in Low Default Portfolios by counterparty by facility**

Counterparty Code	facility ID	Exposure value	Impairment status	Annualised originated PD	Annualised PD at reporting date	Quantitative Stage 2 trigger (in annualised PD)	Low Credit Risk Exemption threshold (if applicable)	Qualitative Stage 2 Trigger set
0010	0020	0100	0200	0300	0400	0500	0550	0600

C 114.00 – **Details on macroeconomic scenarios per GDP Area code**

GDP Area code	Economic scenario ID	GDP growth - 0 - 12 months	GDP growth - 12 - 24 months	GDP growth - 24 - 36 months	GDP growth - 36 - 48 months	GDP growth - 48 - 60 months	GDP growth - 60 - 72 months	GDP growth - 72 - 84 months	GDP growth - 84 - 96 months	GDP growth - 96 - 108 months	GDP growth - 108 - 120 months	Weight of the Scenarios - 0 - 12 months	Weight of the Scenarios - 12 - 24 months	Weight of the Scenarios - 24 - 36 months	Weight of the Scenarios - 36 - 48 months	Weight of the Scenarios - 48 - 60 months	Weight of the Scenarios - 60 - 72 months	Weight of the Scenarios - 72 - 84 months	Weight of the Scenarios - 84 - 96 months	Weight of the Scenarios - 96 - 108 months	Weight of the Scenarios - 108 - 120 months
0010	0020	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0199	0201	0202	0203	0204	0205	0206	0207	0208	0209

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

C 115.00 - **Details on exposures in High Default Portfolios**

Portfolio ID	Number of obligors	GDP Area Code	Exposure value - IFRS 9 Stage 1	Exposure value - IFRS 9 Stage 2	Exposure value - IFRS 9 Stage 3	Gross carrying amount	PD - 12 months - IFRS 9	PD - 12 months - IFRS 9 without overlays	PD - 12 months - IFRS 9 TTC/Un-condi-tional	PD - 12 months - IFRS 9 - Stage 1	PD - 12 months - IFRS 9 - Stage 2	Collat-eral value	LGD - IFRS 9	LGD - IFRS 9 without overlays	Residual maturity	ECL amount IFRS 9 Stage 1	ECL amount IFRS 9 Stage 2	ECL amount IFRS 9 Stage 3	ECL amount IFRS 9 without overlays Stage 1	ECL amount IFRS 9 without overlays Stage 2	ECL amount IFRS 9 without overlays Stage 3	Expected Loss amount-Stage 1	Expected Loss amount-Stage 2	Expected Loss amount-Stage 3
0010	0040	0045	0050	0051	0052	0055	0100	0105	0106	0107	0108	0120	0130	0133	0140	0145	0146	0147	0148	0149	0150	0160	0161	0162

C 116.00 - **Details on exposures in High Default Portfolios by economic scenario**

Portfolio ID	Economic scenario ID	PD - 0 - 12 months	PD - 0 - 24 months	PD - 0 - 36 months	PD - 0 - 48 months	PD - 0 - 60 months	PD - 0 - 72 months	PD - 0 - 84 months	PD - 0 - 96 months	PD - 0 - 108 months	PD - 0 - 120 months	ECL amount IFRS 9 Stage 1	ECL amount IFRS 9 Stage 2	ECL amount IFRS 9 Stage 3
0010	0020	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200	0201	0202

C 117.00 - **Details on exposures in High Default Portfolios by staging**

Portfolio ID	Stage 1 exposures under Low credit risk exemption	Low credit risk exemption threshold	Stage 1 exposures with more than a three- fold increase in PD	Exposures in stage 2 due to quantitative triggers	Exposures in stage 2 due to qualitative or backstop indicators	Additional ECL amount in case of transfer to stage 2	Transition rate from stage 1 to stage 3	Transition rate from stage 2 to stage 3	Total transfers to stage 3	Transfers from stage 1 directly to stage 3
0010	0020	0030	0040	0050	0060	0080	0120	0130	0140	0150

C 118.00 – **Details on macroeconomic scenarios per GDP Area code**

GDP Area code	Economic scenario ID	GDP growth - 0 - 12 months	GDP growth - 12 - 24 months	GDP growth - 24 - 36 months	GDP growth - 36 - 48 months	GDP growth - 48 - 60 months	GDP growth - 60 - 72 months	GDP growth - 72 - 84 months	GDP growth - 84 - 96 months	GDP growth - 96 - 108 months	GDP growth - 108 - 120 months	Weight of the Scenarios - 0 - 12 months	Weight of the Scenarios - 12 - 24 months	Weight of the Scenarios - 24 - 36 months	Weight of the Scenarios - 36 - 48 months	Weight of the Scenarios - 48 - 60 months	Weight of the Scenarios - 60 - 72 months	Weight of the Scenarios - 72 - 84 months	Weight of the Scenarios - 84 - 96 months	Weight of the Scenarios - 96 - 108 months	Weight of the Scenarios - 108 - 120 months
0010	0020	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0199	0201	0202	0203	0204	0205	0206	0207	0208	0209'

ELI: http://data.europa.eu/eli/reg_impl/2024/348/oj

ANNEX VIII

'ANNEX IX

IFRS 9 TEMPLATE REPORTING INSTRUCTIONS

PART I: GENERAL INSTRUCTIONS 3181

General Instructions for Low Default Portfolios – Templates C.111.00, C.112.00, C.113.00, C.114.00 3181

General Instructions for High Default Portfolios – Templates C.115.00, C.116.00, C.117.00, C.118.00 3182

PART II: TEMPLATE-RELATED INSTRUCTIONS **4**

C 111.00 – Details on exposures in Low Default Portfolios by counterparty 3184

C 112.00 – Details on exposures in Low Default Portfolios by counterparty by economic scenario 3186

C 113.00 – Details on exposures in Low Default Portfolios by counterparty by facility 3188

C 114.00 – Details on macroeconomic scenarios per GDP Area code 3191

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C 118.00 – Details on macroeconomic scenarios per GDP Area code 3210

PART I: GENERAL INSTRUCTIONS

General Instructions for Low Default Portfolios – Templates C.111.00, C.112.00, C.113.00, C.114.00

1. Information shall be submitted only for those counterparties and portfolios where an actual exposure exists at the reference date in the form of either an Original Exposure or an Exposure after credit risk mitigation, including exposures in stage 3 and counterparties for which the temporary or permanent partial use of the Standardised Approach has been permitted by the respective competent authority in accordance with Article 148 or 150 of Regulation (EU) No 575/2013. Information for counterparties and portfolios for which no exposure exists at the reference date shall not be submitted. Only the following exposures should be reported: those exposures which are subject to the impairment requirements under IFRS 9.5.5.1, excluding purchased or originated credit-impaired financial assets as defined in Appendix A to IFRS 9 as set out in the Annex to Commission Regulation (EC) No 2023/1803 ('Annex relating to IFRS 9 ') shall be included.

2. Information not required or not applicable shall not be submitted; the relevant cells shall either be left blank or NULL. This shall also apply to weighted average quantities that cannot be calculated. Zero values shall be reported only where the intention is to report a quantity of zero. The cells shall not be left blank nor the indication "NULL" shall be inserted to report quantities that are zero.

3. Monetary amounts shall be reported in the same way as they are reported for calculating own funds requirements at a specific reference date in accordance with Commission Implementing Regulation (EU) 2021/451 ([1]).

4. All the templates included in this Annex shall be filled only for the subset of counterparties with the counterparty ID in the following format: ID **_*******_CT_****. Specialised lending exposures as defined in Article 147(8) of Regulation (EU) No 575/2013 shall be excluded.

([1]) Commission Implementing Regulation (EU) 2021/451 of 17 December 2020 laying down implementing technical standards for the application of Regulation (EU) No 575/2013 of the European Parliament and of the Council with regard to supervisory reporting of institutions and repealing Implementing Regulation (EU) No 680/2014 (OJ L 97, 19.3.2021, p. 1).

5. The PDs shall be expressed as a value between 0 and 1, and shall be expressed with a minimum precision equivalent to four decimals.

6. Where the facility expires within the year considered for a specific data point, the parameter estimates and the ECL amount to be reported for this facility shall be related to a default event over a 12 months' period. By way of derogation from this rule, for the purpose of template C 112.00, where the facility expires before the year considered for a specific data point, the facility's PD shall not be included in the exposure weighted average PD.

7. In relation to guaranteed exposures, the PD parameter to be reported shall be the one of the original obligors, regardless of whether, for regulatory purposes, the CRM technique is applied via a substitution of the risk parameters of the obligor by the risk parameters of the protection provider. However, the effect of the guarantee shall be taken into consideration in the LGD and in the ECL estimate, in line with the approach used for accounting purposes. Under no circumstances should the PD parameters of a protection provider be reported as the risk parameters of the original obligor.

General Instructions for High Default Portfolios – Templates C.115.00, C.116.00, C.117.00, C.118.00

8. Information shall be submitted only for those portfolios where an actual exposure exists at the reference date in the form of either an Original Exposure or an Exposure after credit risk mitigation, including exposures in stage 3. Information for portfolios for which no exposure exists at the reference date shall not be submitted. Only the following exposures should be reported: those exposures which are subject to the impairment requirements under IFRS 9.5.5.1, excluding purchased or originated credit-impaired financial assets as defined in Appendix A to IFRS 9 as set out in the Annex to Commission Regulation (EC) No 2023/1803 ('Annex relating to IFRS 9') shall be included.

9. Information not required or not applicable shall not be submitted; the relevant cells shall be left blank or 'NULL' shall be inserted. This shall also apply to weighted average quantities that cannot be calculated. Zero values shall be reported only where the intention is to report a quantity of zero. To report quantities that are zero, the cells shall not be left blank nor shall 'NULL' be inserted.

10. Monetary amounts shall be reported in the same way as they are reported for calculating own funds requirements at a specific reference date in accordance with Commission Implementing Regulation (EU) 2021/451 ([2]).

11. All the templates included in this Annex shall be filled only for those portfolios included in Annex I, template C 104.00. Specialized lending exposures as defined in Article 147(8) of Regulation (EU) No 575/2013 shall be excluded.

12. By way of derogation of paragraph 4, for portfolios identified in Annex I, template C.104.00 with a geographical breakdown (all portfolios with column 0050 different than 'Not applicable""), information shall be reported only when portfolios are considered material. A portfolio is considered material when it has a total exposure equal or higher than 1 % of the total exposure reported for that exposure class (identifiable for each asset class, considering portfolios with column 50, 150 and 200 as "Not applicable" and Column 90 as "non-defaulted"). The total exposure to be considered shall correspond to the sum of the amounts reported respectively in Annex VII, template C.115.00, column 0050 (stage 1 facilities), column 0051 (stage 2 facilities) and column 0052 (stage 3 facilities).

13. The PDs shall be expressed as a value between 0 and 1 and shall be expressed with a minimum precision equivalent to four decimals.

14. The ECLs, as well as the IRB expected loss amounts, shall be expressed as a positive number.

([2]) Commission Implementing Regulation (EU) 2021/451 of 17 December 2020 laying down implementing technical standards for the application of Regulation (EU) No 575/2013 of the European Parliament and of the Council with regard to supervisory reporting of institutions and repealing Implementing Regulation (EU) No 680/2014 (OJ L 97, 19.3.2021, p. 1).

15. Where the facility expires within the year considered for a specific data point, the parameter estimates and the ECL amount to be reported for this facility shall be related to a default event over a 12 months' period. By way of derogation from this rule, for the purpose of template C.116.00, where the facility expires before the year considered for a specific data point, the facility's PD shall not be included in the exposure weighted average PD.

16. In relation to guaranteed exposures, the PD parameter to be reported shall be the one of the original obligors, regardless of whether, for regulatory purposes, the CRM technique is applied via a substitution of the risk parameters of the obligor by the risk parameters of the protection provider. However, the effect of the guarantee shall be taken into consideration in the LGD and in the ECL estimate, in line with the approach used for accounting purposes. Under no circumstances should the PD parameters of a protection provider be reported as the risk parameters of the original obligor.

17. Data should be reported only with reference to both the on-balance sheet and off-balance sheet exposures in the scope of the impairment requirements of IFRS 9, related to those portfolios included in Annex I, template C.104.00.

PART II: TEMPLATE-RELATED INSTRUCTIONS

C 111.00 – **Details on exposures in Low Default Portfolios by counterparty**

Column	Label	Legal reference	Instructions
0010	Counterparty Code		The instructions provided in Annex IV to this Implementing Regulation for column 0010 of template C 101 shall apply. This column is a row identifier and shall be unique for each row in the table.
0020	Number of facilities		The number of facilities of the counterparty.
0030	GDP Area Code		The code of the geographical area of the counterparty. The geographical area should be the one associated with the estimations of columns 0100 to 0190 of this Annex for column 0010 of template C 114.00. Where the GDP is estimated for the counterparty on a single country basis, the country code shall have the same format as the one used in column 0080 of template C101 of Annex 1 to this Implementing Regulation. Where the GDP is estimated for an area with several countries, one of the following codes shall be used: — 'All countries': where GDP estimates can be considered as global estimates; — 'European Union (EU)': where the GDP estimates can be considered as estimates related to the European Union composition at the reference date; — 'Euro Area': where the GDP estimates can be considered as estimates related to the Euro Area composition at the reference date; — 'Countries of the OECD": where the GDP estimates can be considered as estimates related to the whole set of jurisdictions which are member countries of the Organisation for Economic Cooperation and Development (OECD) at the reference date.
0040	Exposure value – IFRS 9		The sum of exposure values to the counterparty over all facilities at the reporting date, as considered for the application of impairment requirements under IFRS 9. This shall include both on- and off-balance sheet exposures in the scope of the impairment requirements of IFRS 9, as well as off-balance sheet exposures after the application of the conversion factors used for accounting purposes. For both stage 1 and stage 2 facilities, the exposure value for each facility shall be the one associated with default events over the 12 months' period following the reporting date.
0045	Gross carrying amount	Appendix A, defined terms of Commission Regulation (EU) 2016/2067	The sum of the amortised cost at the reporting date, before adjusting for any loss allowance, over all on-balance exposures towards the counterparty, which are in the scope of application of impairment requirements under IFRS 9.

0100	PD – 12 months IFRS 9		The PD calculated at the counterparty level at the reporting date, representing the probability of a default event within 12 months following the reporting date, as considered in the application of the impairment requirements under IFRS 9. This shall be the PD used to compute the 12 month expected credit loss (ECL amount – 12 months IFRS 9), and associated with the economic scenario 0 in template C112.00. Where the institution applies different PDs for different exposures to the same counterparty, the weighted average PD at the reporting date shall be reported. The weight used for each facility shall be the exposure value as defined in column 0040 of this template. Where the PD values associated with the economic scenario 0 of the template C112.00 are not populated, this data point shall not be populated, either.
0110	PD – IRB without conservative adjustments	Articles 160 and 180 of Regulation (EU) No 575/2013- -Section 4.4.3. of EBA Guidelines on PD estimation, LGD estimation and the treatment of defaulted exposures	The PD of the counterparty estimated under Articles 160 and 180 of the CRR, free from any Margin of Conservatism, regulatory floors, supervisory add-ons and any other conservative measures, and adjustments,. Where an institution is not able to isolate the conservative adjustments embedded in its PD estimates, this data point shall either be left blank or NULL. This data point shall be submitted only for those exposures for which an internal model has been approved and is used in the calculation of risk weighted exposure amounts (RWA). For all other cases, this field shall be left blank or NULL.
0200	LGD – IFRS 9		The weighted average LGD of the counterparty applied by the institution to the exposures of each counterparty, at the reporting date, as considered in the impairment requirements under IFRS 9 and used to compute the final expected credit loss. The weight used to compute the LGD weighted average shall be the multiplication of the following two values: (a) the PD assigned to the facility at the reporting date, representing the probability of a default event within 12 months following the reporting date, as defined in column 0100 of this template; (b) the exposure value of the facility associated with default events over the 12 months' period following the reporting date, as defined in column 0040 of this template. For both stage 1 and stage 2 facilities, the LGD for each facility shall be the one associated with default events over the 12 months' period following the reporting date.

0400	ECL amount – 12 months IFRS 9	Appendix A to IFRS 9 as set out in the Annex to Commission Regulation (EC) No 2023/1803	The sum of the expected credit losses to the counterparty over all facilities for the exposures, at the reporting date, as considered for the application of impairment requirements under IFRS 9. For both stage 1 and stage 2 facilities, the ECL amount for each facility shall be the one associated with default events over the 12 months' period following the reporting date.
0410	Expected Loss Amount- IRB	Column 0280 of template 8.1 of Annex I to Implementing Regulation (EU) 2021/451	The expected loss amount calculated using IRB parameters. This data point shall be submitted only for those exposures for which an internal model has been approved and is used in the calculation of RWA. For all other cases, this field shall be left blank or NULL.
0500	LGD IFRS 9 Unsecured 12M (Hypothetical)		The hypothetical LGD value that would be applied by the institution, according to the impairment requirements under IFRS 9, to a Senior Unsecured exposure to the counterparty, associated with a default event over the 12 months' period following the reporting date, shall be reported.. This hypothetical LGD value shall be computed according to the economic scenario 0 in template C112.00 and in accordance with the following: — The exposure is senior and unsecured (no funded nor unfunded credit protection); — No negative pledge clause is in place. A negative pledge clause is a clause stating that the borrower or debt issuer will not pledge any of its assets to another party.

C 112.00 – **Details on exposures in Low Default Portfolios by counterparty by economic scenario**

The PD values reported in columns 0100, 0110, 0120, 0130, 0140, 0150, 0160, 0170, 0180, 0190 shall not incorporate any effect of prepayment. Where the PD model cannot provide PD values beyond the maturity of the facility, these fields shall be left blank or the indication NULL shall be inserted.

Where the ECL amount is calculated as a probability weighted ECL of each economic scenario, the following considerations apply:

— Where the IFRS 9 model related to the obligor uses five economic scenarios, the PD values associated with each of the scenario shall be reported for the columns 0100 to 0290. The PD values associated with the economic scenario 0 shall be the weighted average of the PDs reported for the economic scenario 1 to 5, using the weights reported in the columns 0199 to 0209 in the template 114.00 of this Annex.

— Where the IFRS 9 model related to the obligor uses a lower number of economic scenarios than five, the rows related to the missing economic scenarios shall not be reported.

— Where more than one, but less than 5 economic scenarios are used, the PD values associated with the economic scenario 0 shall be the weighted average of the PDs reported for the economic scenario 1 to 5, using the weights reported in the columns 0199 to 0209 in the template C114.00 of this Annex and 0 for the unused scenarios.

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— Where the IFRS 9 model related to the obligor uses a higher number of economic scenarios than five, including when performing Monte Carlo simulation, institutions shall report the economic scenario 0 and they shall also map the economic scenarios into the 5 predefined buckets. Where there is no mapping of an institution's internal scenarios and the five prescribed scenarios, only scenario 0 shall be reported.

Where only a single scenario is used, without any adjustment, neither at the PD level nor at the ECL level that takes into account the non-linearity effects, the PD values for this economic scenario shall be reported under both economic scenarios 0 and 1.

Where the estimation is based on a baseline scenario that is forward-looking and an adjustment is applied to consider the non-linearity effect, the institution shall report in the template the cumulative PD value of the baseline scenario in scenario 1, and the PD used for the purpose of the Significant Increase in Credit Risk (SICR) assessment in scenario 0.

Column	Label	Legal reference	Instructions
0010	Counterparty Code		The counterparty code assigned in column 0010 of template C101 of Annex I to this Implementing Regulation to the counterparty included in the low default portfolio ('LDP') samples portfolios shall be reported. Columns 0010 and 0020 shall be a composite row identifier and together shall be unique for each row in the table.
0020	Economic scenario ID		The economic scenario used by the institution to calculate the IFRS 9 PD. The scenario ID shall be expressed as a value between 0 and 5. With the exception of specific cases described before, all the 6 economic scenarios shall be populated. The economic scenario 1 shall be the baseline scenario. The economic scenarios 2 to 5 shall be ranked according to their severity, from the most favourable (number 2) to the most severe (number 5).
0100	PD – 0 - 12 months		The cumulative PD assigned to the counterparty representing the probability of a default event within the 12 months after the reporting date, under the economic scenario considered.
0110	PD – 0 - 24 months		The cumulative PD assigned to the counterparty representing the probability of a default event within the 24 months after the reporting date, under the economic scenario considered.
0120	PD – 0 - 36 months		The cumulative PD assigned to the counterparty representing the probability of a default event within the 36 months after the reporting date, under the economic scenario considered.
0130	PD – 0 - 48 months		The cumulative PD assigned to the counterparty representing the probability of a default event within the 48 months after the reporting date, under the economic scenario considered.
0140	PD – 0 - 60 months		The cumulative PD assigned to the counterparty representing the probability of a default event within the 60 months after the reporting date, under the economic scenario considered.

0150	PD – 0 - 72 months		The cumulative PD assigned to the counterparty representing the probability of a default event within the 72 months after the reporting date, under the economic scenario considered.
0160	PD – 0 - 84 months		The cumulative PD assigned to the counterparty representing the probability of a default event within the 84 months after the reporting date, under the economic scenario considered.
0170	PD – 0 - 96 months		The cumulative PD assigned to the counterparty representing the probability of a default event within the 96 months after the reporting date, under the economic scenario considered.
0180	PD – 0 - 108 months		The cumulative PD assigned to the counterparty representing the probability of a default event within the 108 months after the reporting date, under the economic scenario considered.
0190	PD – 0 - 120 months		The cumulative PD assigned to the counterparty representing the probability of a default event within the 120 months after the reporting date, under the economic scenario considered.

C 113.00 – **Details on exposures in Low Default Portfolios by counterparty by facility**

Column	Label	Legal reference	Instructions
0010	Counterparty Code		The instructions provided in this Annex for column 0010 of C 112.00 shall apply. Columns 0010 and 0020 shall be a composite row identifier and together shall be unique for each row in the table.
0020	Facility ID		The facility ID assigned by the institution to the facility of the counterparty shall be used in a consistent way across time. Where the institution has more than five facilities toward a given counterparty, it shall report only the five facilities with the highest exposure amount.
0100	Exposure value – IFRS 9		The exposure value to the facility of the counterparty at the reporting date, as considered for the application of impairment requirements under IFRS 9. This shall include both, on- and off-balance sheet exposures in the scope of the impairment requirements of IFRS 9. For both stage 1 and stage 2 facilities, the exposure value for each facility shall be the one associated with default events over the 12 months' period following the reporting date.

0200	Impairment Status	Paragraph 5 (l) in Part 1 of Annex V to Regulation (EU) 2021/451	The stage assigned to the facility to each counterparty at the reporting date shall be reported as follows: — Instruments without significant increase in credit risk (stage 1); — instruments with significant increase in credit risk (stage 2); — Credit impaired instruments (stage 3).
0300	Annualised originated PD	IFRS 9.5.5.9 IFRS 9.B5.5.11 IFRS 9.B5.5.13 IFRS 9.B5.5.43	The annualised lifetime PD representing the probability of default assigned to the facility, evaluated at the origination date, used for the assessment of the significant increase in credit risk, calculated in accordance with the following formula: $$Annualised\ lifetime\ PD = 1 - \sqrt[M]{(1 - lifetime\ PD)}$$ where — M is the residual number of years of the maturity of the facility at the reporting date; — *lifetime PD* is the lifetime PD representing the probability of default assigned to the facility, for the residual number of years at the reporting date, evaluated at the origination date, used for the assessment of the significant increase in credit risk Where the 12-month PD is used as a proxy for the assessment of the significant increase in credit risk, the 12-month PD evaluated at the origination date shall be reported.
0400	Annualised PD at reporting date	IFRS 9.5.5.9 IFRS 9.B5.5.13 IFRS 9.B5.5.14	The annualised lifetime PD representing the probability of default assigned to the facility, evaluated at the reporting date, used for the assessment of the significant increase in credit risk, calculated in accordance with the following formula: $$Annualised\ lifetime\ PD = 1 - \sqrt[M]{(1 - lifetime\ PD)}$$ where: — M is the residual number of years of the maturity of the facility at the reporting date; — *lifetime PD* is the lifetime PD representing the probability of default assigned to the facility, for the residual number of years at the reporting date, evaluated at the reporting date, used for the assessment of the significant increase in credit risk. Where the 12-month PD is used as a proxy for the assessment of the significant increase in credit risk, the 12-month PD evaluated at the reporting date shall be reported.

0500	Quantitative Stage 2 trigger (in annualised PD)	IFRS 9.5.5.9	The annualised lifetime PD level which constitutes a significant increase in credit risk and triggers a transfer to stage 2 for the considered facility of the counterparty, calculated in accordance with the following formula: $$Annualised\ lifetime\ PD = 1 - \sqrt[M]{(1 - lifetime\ PD)}$$ where: — M is the residual number of years of the maturity of the facility at the reporting date; — *lifetime PD* is the lifetime PD level which constitutes a significant increase in credit risk and triggers a transfer to stage 2 for the considered facility of the counterparty, for the residual number of years of the maturity of the exposure at the reporting date. To note, for the purpose of this data point, the implications on the annualised PD threshold for the transfer to stage 2 stemming from the adoption of the Low Credit Risk exemption (where applicable) shall not be taken into consideration. Where both a relative and an absolute threshold are used for the assessment of a significant increase in credit risk, the threshold that first triggers a transfer to stage 2 for the considered facility shall be reported. Where a ratings-based approach is used for the assessment of a significant increase in credit risk, the annualised lifetime PDs corresponding to the rating that would trigger the transfer shall be reported. Where the 12-month PD is used as a proxy for the assessment of the significant increase in credit risk, the 12-month PD trigger level which constitutes a significant increase in credit risk shall be reported.
0550	Low Credit Risk exemption threshold (if applicable)	IFRS 9.5.5.10 IFRS 9.B5.5.22 – B5.5.24	The annualised lifetime PD level, below which the financial instrument is considered to have a low risk of default, calculated in accordance with the following formula: $$Annualised\ lifetime\ PD = 1 - \sqrt[M]{(1 - lifetime\ PD)}$$ where: — M is the residual number of years of the maturity of the exposure at the reporting date; — *lifetime PD* is the lifetime PD level below which the financial instrument is considered to have a low risk of default at the reporting date. Where the facility is not subject to the Low Credit Risk exemption, this data point shall be left blank or NULL. Where the 12-month PD is used as a proxy for the low credit risk assessment, the 12-month PD below which the financial instrument is considered to have a low risk of default shall be reported.

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0600	Qualitative Stage 2 Trigger set	IFRS 9.B5.5.17 IFRS 9.B5.5.19 – B5.5.21	Where the facility is in stage 1 or in stage 3, this field shall be left bank or NULL. Where the facility is in stage 2, the type of qualitative indicator that triggered first the stage transfer shall be reported as one of the following: — 'no qualitative indicator' (but the facility is in stage 2 due to a quantitative trigger); — '30 days past due'; — 'watch list'; — 'forbearance'; — 'other qualitative trigger'; — 'identification of first trigger not possible'.

C 114.00 – **Details on macroeconomic scenarios per GDP Area code**

The estimated yearly GDP growth of the countries reported in columns 0100, 0110, 0120, 0130, 0140, 0150, 0160, 0170, 0180 and 0190 shall be expressed in decimals with a minimum precision equivalent to four decimals. Where the annual GDP growth is estimated for aggregated geographical zones different from the ones referred to in column 0010, this estimation shall be reported for each of the countries belonging to the relevant geographical zone and for each maturity bucket.

Where the IFRS 9 model related to the obligor uses a higher number of economic scenarios than five, including when performing Monte Carlo simulation,, the template C114.00 should not be populated.

In the case where the weights for all the economic scenarios of a given country are the same over the different time horizons, the columns 201 to 209 may either be left blank or NULL.

Column	Label	Legal reference	Instructions
0010	GDP Area Code		The list of areas identified in column 0030 of template C111.00 of this Annex. Columns 0010 and 0020 are a composite row identifier and together shall be unique for each row in the table.
0020	Economic scenario ID	IFRS 9.5.5.17(a) IFRS 9.5.5.18 IFRS 9.B5.5.41 IFRS 9.B5.5.42	The instructions provided in this Annex for column 0020 of C112.00 shall apply for scenario 1 to 5. However, in case the IFRS 9 model related to the GDP area code uses an average macroeconomic scenario, with no individual macroeconomic scenario available, the scenario 1 to 5 should not be populated. Instead, the average macroeconomic scenario should be reported under the economic scenario 0, and no data should be reported for the economic scenarios 1 to 5
0100	GDP growth – 0 - 12 months		The estimated yearly GDP growth within the next 12 months after the reporting date of the country reported in column 0010 under the economic scenario reported in column 0020 shall be reported.

0110	GDP growth – 12 – 24 months		The estimated yearly GDP growth within the next 12 months starting 12 months after the reporting period of the country reported in column 0010 under the economic scenario reported in column 0020 shall be reported.
0120	GDP growth – 24 – 36 months		The estimated yearly GDP growth within the next 12 months starting 24 months after the reporting period of the country reported in column 0010 under the economic scenario reported in column 0020 shall be reported.
0130	GDP growth – 36 – 48 months		The estimated yearly GDP growth within the next 12 months starting 36 months after the reporting period of the country reported in column 0010 under the economic scenario reported in column 0020 shall be reported.
0140	GDP growth – 48 – 60 months		The estimated yearly GDP growth within the next 12 months starting 48 months after the reporting period of the country reported in column 0010 under the economic scenario reported in column 0020 shall be reported.
0150	GDP growth – 60 – 72 months		The estimated yearly GDP growth within the next 12 months starting 60 months after the reporting period of the country reported in column 0010 under the economic scenario reported in column 0020 shall be reported.
0160	GDP growth – 72 – 84 months		The estimated yearly GDP growth within the next 12 months starting 72 months after the reporting period of the country reported in column 0010 under the economic scenario reported in column 0020 shall be reported.
0170	GDP growth – 84 – 96 months		The estimated yearly GDP growth within the next 12 months starting 84 months after the reporting period of the country reported in column 0010 under the economic scenario reported in column 0020 shall be reported.
0180	GDP growth – 96 – 108 months		The estimated yearly GDP growth within the next 12 months starting 96 months after the reporting period of the country reported in column 0010 under the economic scenario reported in column 0020 shall be reported.
0190	GDP growth – 108 – 120 months		The estimated yearly GDP growth within the next 12 months starting 108 months after the reporting period of the country reported in column 0010 under the economic scenario reported in column 0020 shall be reported.
0199	Weight of the Scenarios – 0 - 12 months		The weight assigned to the country reported in column 0010 under the economic scenario reported in column 0020 for the period 0-12 months shall be reported. The weight shall be expressed as a value between 0 and 1.
0201	Weight of the Scenarios – 12 – 24 months		The weight assigned to the country reported in column 0010 under the economic scenario reported in column 0020 for the period 12-24 months shall be reported. The weight shall be expressed as a value between 0 and 1.

0202	Weight of the Scenarios – 24 – 36 months		The weight assigned to the country reported in column 0010 under the economic scenario reported in column 0020 for the period 24-36 months shall be reported. The weight shall be expressed as a value between 0 and 1.
0203	Weight of the Scenarios – 36 – 48 months		The weight assigned to the country reported in column 0010 under the economic scenario reported in column 0020 for the period 36-48 months shall be reported. The weight shall be expressed as a value between 0 and 1.
0204	Weight of the Scenarios – 48 – 60 months		The weight assigned to the country reported in column 0010 under the economic scenario reported in column 0020 for the period 48-60 months shall be reported. The weight shall be expressed as a value between 0 and 1.
0205	Weight of the Scenarios – 60 – 72 months		The weight assigned to the country reported in column 0010 under the economic scenario reported in column 0020 for the period 60-72 months shall be reported. The weight shall be expressed as a value between 0 and 1.
0206	Weight of the Scenarios – 72 – 84 months		The weight assigned to the country reported in column 0010 under the economic scenario reported in column 0020 for the period 72-84 months shall be reported. The weight shall be expressed as a value between 0 and 1.
0207	Weight of the Scenarios – 84 – 96 months		The weight assigned to the country reported in column 0010 under the economic scenario reported in column 0020 for the period 84-96 months shall be reported. The weight shall be expressed as a value between 0 and 1.
0208	Weight of the Scenarios – 96 – 108 months		The weight assigned to the country reported in column 0010 under the economic scenario reported in column 0020 for the period 96-108 months shall be reported. The weight shall be expressed as a value between 0 and 1.
0209	Weight of the Scenarios – 108 – 120 months		The weight assigned to the country reported in column 0010 under the economic scenario reported in column 0020 for the period 108-120 months shall be reported. The weight shall be expressed as a value between 0 and 1.

C 115.00 – **Details on exposures in High Default Portfolios**

Column	Label	Legal reference	Instructions
0010	Portfolio ID		The code assigned in Annex I, template C.104.00, column 0010 to each portfolio shall be reported. That code shall be a row identifier and shall be unique for each row in the table. The assignment of exposures to portfolio IDs is not exclusive: exposures or parts of exposures shall be reported under each portfolio ID that is applicable.
0040	Number of obligors		The number of obligors for the respective portfolio shall be reported. It shall be based on obligors that have a strictly positive exposure value reported either in columns 0050 or in column 0051 or in column 0052.

0045	GDP Area Code		The code of the geographical area of the facilities included in the respective portfolio shall be reported. The geographical area should be the one associated with the estimations of this Annex, columns 0100 to 0190 for template C 118.00, column 0010. Where the GDP is estimated on a single country basis, the country code shall have the same format as the one used in Annex I, template C.104.00, column 0050. Where the GDP is estimated for an area with several countries, one of the following codes shall be used: — 'All countries': where GDP estimates can be considered as global estimates; — 'European Union (EU)': where the GDP estimates can be considered as estimates related to the European Union composition at the reference date; — 'Euro Area': where the GDP estimates can be considered as estimates related to the Euro Area composition at the reference date; — 'Countries of the OECD': where the GDP estimates can be considered as estimates related to the whole set of jurisdictions which are member countries of the Organisation for Economic Cooperation and Development (OECD) at the reference date. The information required in this column shall be provided only for those portfolio IDs for which Annex I, template C.104.00, column 0050 is different than 'Not applicable'. In the remaining cases, this column shall be left blank or 'NULL' shall be inserted.
0050	Exposure value IFRS 9 – Stage 1		The sum of exposure values over all facilities included in the respective portfolio and which were, under IFRS 9, without significant increase in credit risk since initial recognition (Stage 1) at the reporting date. Exposure values shall include both on- and off-balance sheet exposures in the scope of the impairment requirements of IFRS 9. In the case of off-balance sheet exposures, the latter shall be considered after the application of the conversion factors used for accounting purposes.
0051	Exposure value IFRS 9 – Stage 2		The sum of exposure values over all facilities included in the respective portfolio and which were, under IFRS 9, with significant increase in credit risk since initial recognition but not credit impaired (Stage 2) at the reporting date. Exposure values shall include both on- and off-balance sheet exposures in the scope of the impairment requirements of IFRS 9. In the case of off-balance sheet exposures, the latter shall be considered after the application of the conversion factors used for accounting purposes.

0052	Exposure value IFRS 9 – Stage 3		The sum of exposure values over all facilities included in the respective portfolio and which were credit-impaired (Stage 3) at the reporting date. Exposure values shall include both on- and off-balance sheet exposures in the scope of the impairment requirements of IFRS 9. In the case of off-balance sheet exposures, the latter shall be considered after the application of the conversion factors used for accounting purposes
0055	Gross carrying amount	Appendix A, defined terms of Commission Delegated Regulation (EU) 2016/2067	The sum of the amortised cost at the reporting date, before adjusting for any loss allowance, over all on-balance exposures towards the counterparty, which are in the scope of application of impairment requirements under IFRS 9.
0100	PD – 12 months IFRS 9		The weighted average PD over all facilities included in the respective portfolio at the reporting date shall be reported. For the purpose of this computation: — The PD shall represent the probability of a default event within 12 months following the reporting date, as considered in the application of the impairment requirements under IFRS 9. This shall be the PD used to compute the 12-month expected credit loss (ECL amount – 12 months IFRS 9), and associated with the economic scenario 0 in template C116.00. — The weight used for each facility shall be the exposure value, intended as the sum of the amounts defined respectively in column 0050 (in case of stage 1 facilities), column 0051 (in case of stage 2 facilities) and column 0052 (in case of stage 3 facilities) of this template; — The data reported shall include any temporary model/manual adjustment or overlay that has been applied directly at the level of the PD parameter.
0105	PD – 12 months IFRS 9 without overlays		The weighted average IFRS 9 12 month PD reported in accordance with the instructions provided for column C.0100, but excluding the effect of any temporary model adjustment or overlay that has been applied directly at the level of the PD parameter. For the purpose of this datapoint, model adjustments and overlays are intended as any manual adjustment or intervention affecting the IFRS 9 PD estimates resulting from the ordinary application of the IFRS 9 ECL model adopted by the institution. In case no model adjustment or overlay has been applied at the PD level with reference to the reported portfolio, the datapoint should be reported in accordance with the instructions provided for column 0100. In case it is not possible to disentangle the effect of overlays on the PD parameter, this data point shall be left blank or 'NULL' shall be inserted.

0106	PD – 12 months – IFRS 9 TTC/Unconditional		The weighted average TTC/unconditional PD of the respective portfolio at the reporting date shall be reported. For the purpose of this computation: — The PD shall represent the unconditional/trough the cycle probability of a default event within 12 months following the reporting date. It should correspond to the "intermediate" PD estimated by the relevant IFRS 9 model (e.g. Markov chains, Fitting with Weibull or Cox functions, etc.…) before the application of any PIT and FLI shift/adjustment. — The weight used for each facility shall be the exposure value, intended as the sum of the amounts defined respectively in column 0050 (in case of stage 1 facilities), column 0051 (in case of stage 2 facilities) and column 0052 (in case of stage 3 facilities) of this template; The data reported shall not include any temporary model/manual adjustment or overlay that has been applied directly at the level of the PD parameter. In case the "intermediate" unconditional/TTC PD is not available as this parameter is not an intermediate output of the IFRS 9 PD model used, this data point shall be left blank or 'NULL' shall be inserted.
0107	PD – 12 months – IFRS 9 – Stage 1		The weighted average PD over all facilities included in the respective portfolio and which were allocated within stage 1 at the reporting date. For the purpose of this computation: — The PD shall represent the probability of a default event within 12 months following the reporting date, as considered in the application of the impairment requirements under IFRS 9. This shall be the PD used to compute the 12-month expected credit loss (ECL amount – 12 months IFRS 9), and associated with the economic scenario 0 in template C116.00. — The weight used for each facility shall be the exposure value as defined respectively in column 0050 of this template. The data reported shall include any temporary model/manual adjustment or overlay that has been applied directly at the level of the PD parameter.

0108	PD – 12 months – IFRS 9 – Stage 2		The weighted average PD over all facilities included in the respective portfolio and which were allocated within stage 2 at the reporting date. For the purpose of this computation: — The PD shall represent the probability of a default event within 12 months following the reporting date, as considered in the application of the impairment requirements under IFRS 9. This shall be the PD used to compute the 12-month expected credit loss (ECL amount – 12 months IFRS 9) and associated with the economic scenario 0 in template C116.00. — The weight used for each facility shall be the exposure value as defined respectively in column 0051 of this template. The data reported shall include any temporary model/manual adjustment or overlay that has been applied directly at the level of the PD parameter.
0120	Collateral value		The market value of the collateral shall be reported.
0130	LGD – IFRS 9		The weighted average LGD of the respective portfolio at the reporting date, as considered in the impairment requirements under IFRS 9 and used to compute the final expected credit loss. The weight used to compute the weighted average LGD shall be the exposure value of the facilities in the respective portfolio, intended as the sum of the amounts defined respectively in column 0050 (in case of stage 1 facilities), column 0051 (in case of stage 2 facilities) and column 0052 (in case of stage 3 facilities) of this template. For both stage 1 and stage 2 facilities, the LGD for each facility shall be the one associated with default events over the 12 months' period following the reporting date. For the purpose of this datapoint, the data reported shall include any temporary model adjustment or overlay that has been applied directly at the level of the LGD parameter.

0133	LGD – IFRS 9 without overlays		The weighted average IFRS 9 LGD reported in accordance with the instructions provided for column 0130 of this template, but excluding the effect of any temporary model adjustment or overlay that has been applied directly at the level of the LGD parameter. For the purpose of this datapoint, model adjustments and overlays are intended as any manual adjustment or intervention affecting the IFRS 9 LGD estimates resulting from the ordinary application of the IFRS 9 ECL model adopted by the institution. In case no model adjustment or overlay has been applied at the LGD level with reference to the reported portfolio, this datapoint should be reported in accordance with the instructions provided for column 0130. In case it is not possible to disentangle the effect of overlays on the LGD parameter, this data point shall be left blank or 'NULL' shall be inserted.
0140	Residual maturity		The EAD-weighted residual maturity of the respective portfolio shall be reported. It shall be expressed in number of years.
0145	ECL amount IFRS 9 – Stage 1	Appendix A to IFRS 9 as set out in the Annex to Regulation (EC) No 2023/1803	The sum of the expected credit losses over all facilities, as considered for the application of impairment requirements under IFRS 9, included in the respective portfolio and which were allocated within stage 1 at the reporting date. The ECL amount for each facility shall be the one associated with default events over the 12 months' period following the reporting date. The data reported shall include any temporary model adjustment or overlay that has been applied for the purposes of estimating ECL. Therefore, this data point shall include the effect of all the model adjustments/overlays, regardless they were applied at risk parameter level or at the ECL level.
0146	ECL amount IFRS 9 – Stage 2	Appendix A to IFRS 9 as set out in the Annex to Regulation (EC) No 2023/1803	The sum of the expected credit losses over all facilities, as considered for the application of impairment requirements under IFRS 9, included in the respective portfolio and which were allocated within stage 2 at the reporting date. The ECL amount for each facility shall be the one resulting from all possible default events over its expected life. The data reported shall include any temporary model adjustment or overlay that has been applied for the purposes of estimating ECL. Therefore, this data point shall include the effect of all the model adjustments/overlays, regardless they were applied at risk parameter level or at the ECL level.

0147	ECL amount IFRS 9 – Stage 3	Appendix A to IFRS 9 as set out in the Annex to Regulation (EC) No 2023/1803	The sum of the expected credit losses over all facilities, as considered for the application of impairment requirements under IFRS 9, included in the respective portfolio and which were allocated within stage 3 at the reporting date. The ECL amount for each facility shall be the one resulting from all possible default events over its expected life. The data reported shall include any temporary model adjustment or overlay that has been applied for the purposes of estimating ECL. Therefore, this data point shall include the effect of all the model adjustments/overlays, regardless they were applied at risk parameter level or at the ECL level.
0148	ECL amount IFRS 9 without overlays – Stage 1		The IFRS 9 ECL amount reported in accordance with the instructions provided for column 0145, but excluding the effect of any temporary model adjustment or overlay that has been applied directly at the ECL level. Model adjustments and overlays are intended as any manual adjustment or intervention affecting the IFRS 9 ECL estimates resulting from the ordinary application of the IFRS 9 ECL model adopted by the institution. This, regardless of the approach used for determining the overlay applied at the ECL level, as for instance whether the amount of the ECL overlay is based on stressed estimates of the respective IFRS 9 credit risk parameter (e.g. stressed IFRS 9 PD estimates). In case no model adjustment or overlay has been applied at the ECL level with reference to the reported portfolio, the IFRS 9 ECL amount should be reported in accordance with the instructions provided for column 0145. In case the effect of model adjustments or overlays at the ECL level cannot be isolated, this data point shall be left blank or 'NULL' shall be inserted.

0149	ECL amount IFRS 9 without overlays – Stage 2		The IFRS 9 ECL amount reported in accordance with the instructions provided for column 0146, but excluding the effect of any temporary model adjustment or overlay that has been applied directly at the ECL level. Model adjustments and overlays are intended as any manual adjustment or intervention affecting the IFRS 9 ECL estimates resulting from the ordinary application of the IFRS 9 ECL model adopted by the institution. This, regardless of the approach used for determining the overlay applied at the ECL level, as for instance whether the amount of the ECL overlay is based on stressed estimates of the respective IFRS 9 credit risk parameter (e.g. stressed IFRS 9 PD estimates). In case no model adjustment or overlay has been applied at the ECL level with reference to the reported portfolio, the IFRS 9 ECL amount should be reported in accordance with the instructions provided for column 0146. In case the effect of model adjustments or overlays at the ECL level cannot be isolated, this data point shall be left blank or 'NULL' shall be inserted.
0150	ECL amount IFRS 9 without overlays – Stage 3		The IFRS 9 ECL amount reported in accordance with the instructions provided for column 0147, but excluding the effect of any temporary model adjustment or overlay that has been applied directly at the ECL level. Model adjustments and overlays are intended as any manual adjustment or intervention affecting the IFRS 9 ECL estimates resulting from the ordinary application of the IFRS 9 ECL model adopted by the institution. This, regardless of the approach used for determining the overlay applied at the ECL level, as for instance whether the amount of the ECL overlay is based on stressed estimates of the respective IFRS 9 credit risk parameter (e.g. stressed IFRS 9 PD estimates). In case no model adjustment or overlay has been applied at the ECL level with reference to the reported portfolio, the IFRS 9 ECL amount should be reported in accordance with the instructions provided for column 0147. In case the effect of model adjustments or overlays at the ECL level cannot be isolated, this data point shall be left blank or 'NULL' shall be inserted.

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0160	Expected Loss Amount IRB-Stage 1		The expected loss amount calculated using IRB parameters, in accordance with the instructions provided *in Annex IV, template C 102, column 0150*, over those facilities which were allocated within stage 1 at the reporting date for IFRS 9 purposes.
0161	Expected Loss Amount IRB-Stage 2		The expected loss amount calculated using IRB parameters, in accordance with the instructions provided *in Annex IV, template C 102, column 0150*, over those facilities which were allocated within stage 2 at the reporting date for IFRS 9 purposes.
0162	Expected Loss Amount IRB-Stage 3		The expected loss amount calculated using IRB parameters, in accordance with the instructions provided *in Annex IV, template C 102, column 0150*, over those facilities which were allocated within stage 3 at the reporting date for IFRS 9 purposes.

C 116.00 – **Details on exposures in High Default Portfolios by economic scenario**

The information in this template shall be reported only with reference to the following portfolios:

A. The portfolios related to the following portfolio ID, representing the total exposure by regulatory approach:

CORP_ALL_0086_CT_AIRB_x0_Rx0_ALL	SMEC_ALL_0106_CT_FIRB_x0_Rx0_ALL
MORT_ALL_0094_CT_AIRB_x0_Rx0_ALL	RSMS_ALL_0106_CT_AIRB_x0_Rx0_ALL
SMEC_ALL_0106_CT_AIRB_x0_Rx0_ALL	RETO_ALL_0094_CT_AIRB_x0_Rx0_ALL
SMOT_ALL_0106_CT_AIRB_x0_Rx0_ALL	RQRR_ALL_0094_CT_AIRB_x0_Rx0_ALL
CORP_ALL_0086_CT_FIRB_x0_Rx0_ALL	

B. All portfolios related to those portfolio ID for which Annex I, template C.104.00, column 0050 is different than 'Not applicable'.

The PD values reported in columns 0100, 0110, 0120, 0130, 0140, 0150, 0160, 0170, 0180, and 0190 shall not incorporate any effect of prepayment. These PD values shall be reported weighting the PD of each facility included in the respective portfolio available up to the maturity of the contract (i.e. PD beyond the contractual maturity of each facility shall not be considered). The PD values shall include any temporary model/manual adjustment or overlay that has been applied directly at the level of the PD parameter.

The ECL amounts reported in columns 0200, 0201, 0202 shall include any temporary model adjustment or overlay that has been applied for the purposes of estimating ECL, regardless whether they were applied at risk parameter level or at the ECL level. The ECL amounts for economic scenario 1 to 5 for each stage shall be reported considering the actual staging allocation at the reporting date (i.e. SICR assessment and staging allocation should be kept as resulting from the application of impairment requirements under IFRS 9).

Where the ECL amount is calculated as a probability weighted ECL of each economic scenario, the following considerations apply:

— Where the IFRS 9 model used by the reporting institution includes five economic scenarios:

  — the PD values associated with each of the scenario shall be reported for the columns 0100 to 0190. The PD values associated with the economic scenario 0 shall be the weighted average of the PDs reported for the economic scenario 1 to 5, using the weights reported in Annex VIII, template C.118.00, columns 0199 to 0209.

— the ECL amount associated with each of the scenario shall be reported respectively in the column 0200 (in case of stage 1 exposures), in the column 0201 (in case of stage 2 exposures) and in the column 0202 (in case of stage 3 exposures). The ECL amount associated with the economic scenario 0 shall be the weighted average of the ECL reported for the economic scenario 1 to 5, using the weights reported in Annex VIII, template C.118.00, columns 0199 to 0209.

— Where the IFRS 9 model used by the reporting institution includes a lower number of economic scenarios than five, the rows related to the missing economic scenarios shall not be reported.

— Where more than one, but less than 5 economic scenarios are used:

  — the PD values associated with the economic scenario 0 shall be the weighted average of the PDs reported for the economic scenario 1 to 5, using the weights reported in Annex VIII, template C118.00, columns 0199 to 0209 and 0 for the unused scenarios.

  — the ECL amount associated with the economic scenario 0 shall be the weighted average of the ECL amounts reported for the economic scenario 1 to 5, using the weights reported in Annex VIII, template C118.00, columns 0199 to 0209 and 0 for the unused scenarios.

— Where the IFRS 9 model used by the reporting institution is based on a higher number of economic scenarios than five, including when performing Monte Carlo simulation, institutions shall report the economic scenario 0 and they shall also map the economic scenarios into the 5 predefined buckets. Where there is no mapping of an institution's internal scenarios and the five prescribed scenarios, only scenario 0 shall be reported.

Where only a single scenario is used, without any adjustment, neither at the PD level nor at the ECL level that takes into account the non-linearity effects, the PD values and the ECL amount for this economic scenario shall be reported under both economic scenarios 0 and 1.

Where the estimation is based on a baseline scenario that is forward-looking and an adjustment is applied to consider the non-linearity effect, the institution shall report in the template:

— the cumulative PD value of the baseline scenario in scenario 1, and the PD used for the purpose of the Significant Increase in Credit Risk (SICR) assessment in scenario 0.

— the ECL amount of the baseline scenario in scenario 1 and the ECL amount including the effects of the adjustments applied in order to consider the non-linearity effects in scenario 0.

When different ECL approaches envisaging different number of scenarios and weights are used, institutions shall report the information using the number of economic scenarios and weights that accounts for the largest share of exposures of the most relevant ECL approach used. Institutions shall map the economic scenarios of the different exposures on a best effort basis based on their ranking of severity. The total exposure to be considered shall correspond to the sum of the amounts reported respectively in Annex VIII, template C.115.00, column 0050 (stage 1 facilities), column 0051 (stage 2 facilities) and column 0052 (stage 3 facilities).

Column	Label	Legal reference	Instructions
0010	Portfolio ID		The code assigned in Annex I, template C.104, column 0010 for each portfolio, for which the information in this template shall be reported. The combination portfolio ID (c0010) and Economic scenario ID (c0020) is the primary key of this template and shall be reported only once.

0020	Economic scenario ID		The economic scenario used by the institution to calculate the IFRS 9 ECL amount. The scenario ID shall be expressed as a value between 0 and 5. With the exception of specific cases described before, all the 6 economic scenarios shall be populated. The economic scenario 1 shall be the baseline scenario. The economic scenarios 2 to 5 shall be ranked according to their severity, from the most favourable (number 2) to the most severe (number 5).
0100	PD – 0 - 12 months		The weighted average cumulative PD of the facilities included in the respective portfolio, representing the probability of a default event within the 12 months after the reporting date, under the economic scenario considered. The weight used to compute the weighted average cumulative PD shall be the exposure value of the facilities in the respective portfolio, intended as the sum of the amounts defined respectively in this Annex, template C.115.00, column 0050 (in case of stage 1 facilities), column 0051 (in case of stage 2 facilities) and column 0052 (in case of stage 3 facilities).
0110	PD – 0 - 24 months		The weighted average cumulative PD of the facilities included in the respective portfolio, representing the probability of a default event within the 24 months after the reporting date, under the economic scenario considered. The weight used to compute the weighted average cumulative PD shall be the exposure value of the facilities in the respective portfolio, intended as the sum of the amounts defined respectively in this Annex, template C.115.00, column 0050 (in case of stage 1 facilities), column 0051 (in case of stage 2 facilities) and column 0052 (in case of stage 3 facilities).
0120	PD – 0 - 36 months		The weighted average cumulative PD of the facilities included in the respective portfolio, representing the probability of a default event within the 36 months after the reporting date, under the economic scenario considered. The weight used to compute the weighted average cumulative PD shall be the exposure value of the facilities in the respective portfolio, intended as the sum of the amounts defined respectively in this Annex, template C.115.00, column 0050 (in case of stage 1 facilities), column 0051 (in case of stage 2 facilities) and column 0052 (in case of stage 3 facilities).

0130	PD – 0 - 48 months		The weighted average cumulative PD of the facilities included in the respective portfolio, representing the probability of a default event within the 48 months after the reporting date, under the economic scenario considered. The weight used to compute the weighted average cumulative PD shall be the exposure value of the facilities in the respective portfolio, intended as the sum of the amounts defined respectively in this Annex, template C.115.00, column 0050 (in case of stage 1 facilities), column 0051 (in case of stage 2 facilities) and column 0052 (in case of stage 3 facilities).
0140	PD – 0 - 60 months		The weighted average cumulative PD of the facilities included in the respective portfolio, representing the probability of a default event within the 60 months after the reporting date, under the economic scenario considered. The weight used to compute the weighted average cumulative PD shall be the exposure value of the facilities in the respective portfolio, intended as the sum of the amounts defined respectively in this Annex, template C.115.00, column 0050 (in case of stage 1 facilities), column 0051 (in case of stage 2 facilities) and column 0052 (in case of stage 3 facilities).
0150	PD – 0 - 72 months		The weighted average cumulative PD of the facilities included in the respective portfolio, representing the probability of a default event within the 72 months after the reporting date, under the economic scenario considered. The weight used to compute the weighted average cumulative PD shall be the exposure value of the facilities in the respective portfolio, intended as the sum of the amounts defined respectively in this Annex, template C.115.00, column 0050 (in case of stage 1 facilities), column 0051 (in case of stage 2 facilities) and column 0052 (in case of stage 3 facilities).
0160	PD – 0 - 84 months		The weighted average cumulative PD of the facilities included in the respective portfolio, representing the probability of a default event within the 84 months after the reporting date, under the economic scenario considered. The weight used to compute the weighted average cumulative PD shall be the exposure value of the facilities in the respective portfolio, intended as the sum of the amounts defined respectively in this Annex, template C.115.00, column 0050 (in case of stage 1 facilities), column 0051 (in case of stage 2 facilities) and column 0052 (in case of stage 3 facilities).

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0170	PD – 0 - 96 months		The weighted average cumulative PD of the facilities included in the respective portfolio, representing the probability of a default event within the 96 months after the reporting date, under the economic scenario considered. The weight used to compute the weighted average cumulative PD shall be the exposure value of the facilities in the respective portfolio, intended as the sum of the amounts defined respectively in this Annex, template C.115.00, column 0050 (in case of stage 1 facilities), column 0051 (in case of stage 2 facilities) and column 0052 (in case of stage 3 facilities).
0180	PD – 0 - 108 months		The weighted average cumulative PD of the facilities included in the respective portfolio, representing the probability of a default event within the 108 months after the reporting date, under the economic scenario considered. The weight used to compute the weighted average cumulative PD shall be the exposure value of the facilities in the respective portfolio, intended as the sum of the amounts defined respectively in this Annex, template C.115.00, column 0050 (in case of stage 1 facilities), column 0051 (in case of stage 2 facilities) and column 0052 (in case of stage 3 facilities).
0190	PD – 0 - 120 months		The weighted average cumulative PD of the facilities included in the respective portfolio, representing the probability of a default event within the 120 months after the reporting date, under the economic scenario considered. The weight used to compute the weighted average cumulative PD shall be the exposure value of the facilities in the respective portfolio, intended as the sum of the amounts defined respectively in this Annex, template C.115.00, column 0050 (in case of stage 1 facilities), column 0051 (in case of stage 2 facilities) and column 0052 (in case of stage 3 facilities).
0200	ECL amount IFRS 9 – Stage 1	Appendix A to IFRS 9 as set out in the Annex to Regulation (EC) No 2023/1803	The sum of the expected credit losses under the economic scenario considered over the facilities included in the respective portfolio, which were allocated within stage 1 at the reporting date, as considered for the application of impairment requirements under IFRS 9. The ECL amount for each facility shall be the one associated with default events over the 12 months' period following the reporting date.

0201	ECL amount IFRS 9 – Stage 2	Appendix A to IFRS 9 as set out in the Annex to Regulation (EC) No 2023/1803	The sum of the expected credit losses under the economic scenario considered over the facilities included in the respective portfolio, which were allocated within stage 2 at the reporting date, as considered for the application of impairment requirements under IFRS 9. The ECL amount of each facility shall be the one that result from all possible default events over its expected life.
0202	ECL amount IFRS 9 – Stage 3	Appendix A to IFRS 9 as set out in the Annex to Regulation (EC) No 2023/1803	The sum of the expected credit losses under the economic scenario considered over the facilities included in the respective portfolio, which were allocated within stage 3 at the reporting date, as considered for the application of impairment requirements under IFRS 9. The ECL amount of each facility shall be the one that result from all possible default events over its expected life.

C 117.00 – **Details on exposures in High Default Portfolios by staging**

The information in this template shall be reported only with reference to those portfolios associated to the following portfolio ID, representing the total exposure by regulatory approach:

CORP_ALL_0113_CT_AIRB_x0_Rx0_ALL	CORP_ALL_0113_CT_FIRB_x0_Rx0_ALL
MORT_ALL_0114_CT_AIRB_x0_Rx0_ALL	SMEC_ALL_0115_CT_FIRB_x0_Rx0_ALL
SMEC_ALL_0115_CT_AIRB_x0_Rx0_ALL	RSMS_ALL_0115_CT_AIRB_x0_Rx0_ALL
SMOT_ALL_0115_CT_AIRB_x0_Rx0_ALL	RETO_ALL_0114_CT_AIRB_x0_Rx0_ALL
RQRR_ALL_0114_CT_AIRB_x0_Rx0_ALL	

Column	Label	Legal reference	Instructions
0010	Portfolio ID		The code assigned in Annex I, template C.104.00, column 0010 for each portfolio, for which the information in this template shall be reported. This code is the primary key or unique identifier for the rows of this template.
0020	Stage 1 exposures under the low credit risk exemption	IFRS 9.5.5.10 IFRS 9.B5.5.22 – B5.5.24	With reference to the respective portfolio, the sum of the exposure value, as defined in this Annex, template C.115.00, column 0050, of all the facilities classified in stage 1, to which the low credit risk exemption is applied.

0030	Low credit risk exemption threshold	IFRS 9.5.5.10 IFRS 9.B5.5.22 – B5.5.24	The median of the lifetime PD level, below which the financial instruments included in the reported portfolio are considered to have a low risk of default, calculated in accordance with the following formula: $$Annualised\ lifetime\ PD = 1 - \sqrt[M]{(1 - lifetime\ PD)}$$ where: — M is the residual number of years of the maturity of the exposure at the reporting date; — *lifetime PD* is the lifetime PD level below which the financial instrument is considered to have a low risk of default at the reporting date. Where the low credit risk exemption is not used for the respective portfolio, this data point shall be left blank or 'NULL' shall be inserted. Where the 12-month PD is used as a proxy for the low credit risk assessment, the 12-month PD below which the financial instrument is considered to have a low risk of default shall be reported.
0040	Stage 1 exposures with more than a three – fold increase in PD	IFRS 9.5.5.9 IFRS 9.B5.5.11 IFRS 9.B5.5.13 IFRS 9.B5.5.14 IFRS 9.B5.5.43	With reference to the respective portfolio, the sum of the exposure value, as defined in this Annex, template C.115.00, column 0050, of all the facilities reported in stage 1, for which: i. the annualised lifetime PD at the reporting date is equal to or higher than 0,3 %; and ii. more than a three-fold increase in the annualised lifetime PD has occurred since initial recognition. For the purpose of this computation: a three-fold increase in the in the annualised lifetime PD is intended as an increase of 200 % of the PD at initial recognition, in accordance with the following formula: *Three-fold increase in annualised* PD_t = (1 + 200 %)* annualised lifetime PD_o where: (a) the *annualised lifetime* PD_t represents the probability of default assigned to the facility, evaluated at the reporting date, used for the assessment of the significant increase in credit risk, calculated in accordance with the following formula: $$Annualised\ lifetime\ PD = 1 - \sqrt[M]{(1 - lifetime\ PD)}$$ where: — M is the residual number of years of the maturity of the facility at the reporting date;

			— *lifetime PD* is the lifetime PD representing the probability of default assigned to the facility, for the residual number of years at the reporting date, evaluated at the reporting date, used for the assessment of the significant increase in credit risk. (b) the *annualised lifetime PDo* represents the probability of default assigned to the facility, evaluated at initial recognition, used for the assessment of the significant increase in credit risk, calculated in accordance with the following formula: $$Annualised\ lifetime\ PD = 1 - \sqrt[M]{(1 - lifetime\ PD)}$$ where: — M is the residual number of years of the maturity of the facility at the reporting date; — *lifetime PD* is the lifetime PD representing the probability of default assigned to the facility, for the residual number of years at the reporting date, evaluated at initial recognition, used for the assessment of the significant increase in credit risk. Where the 12-month PD is used as a proxy for the assessment of the significant increase in credit risk, the 12-month PD evaluated at the reporting date and the 12-month PD evaluated at initial recognition shall be used, instead of the respective annualised lifetime PD.
0050	Exposures in stage 2 due to quantitative triggers	IFRS 9.5.5.9	With reference to the respective portfolio, the sum of the exposure value, as defined in this Annex, template C.115.00, column 0051, of all the facilities, which have been classified in stage 2, only as a consequence of the breach of a quantitative trigger.
0060	Exposures in stage 2 due to qualitative or backstop indicators	IFRS 9.B5.5.17 IFRS 9.B5.5.19 – B5.5.21	With reference to the respective portfolio, the sum of the exposure value, as defined in this Annex, template C.115.00, column 0051, of all the facilities, which have been classified in stage 2, only as a consequence of a qualitative indicator or of a backstop indicator.
0080	Additional ECL amount in case of transfer to stage 2	IFRS 9.5.5.9 IFRS 9.B5.5.17 IFRS 9.B5.5.19 – B5.5.21	The additional amount of ECL that would have been recognised for the respective portfolio as if a lifetime ECL would have been applied to all the facilities classified in stage 1 at the reporting date. For the purpose of performing this estimation, a lifetime ECL is defined as the expected credit losses that result from all possible default events over the expected life of a financial instrument.

0120	Transition rate from stage 1 to stage 3		With reference to the respective portfolio, the share of stage 1 exposures transferred to stage 3 during the reporting period, expressed as the ratio of: (a) the exposure value, as defined in this Annex, template C.115.00, column 0050, of the facilities of the reported portfolio, which were classified in stage 1 at the beginning of the reporting period and that were reported within stage 3 at the reference date, to (b) the exposure value as defined in this Annex, template C.115.00, column 0050, of all the facilities of the reported portfolio, which were classified in stage 1 at the beginning of the reporting period. This information shall be expressed in decimals with a minimum precision equivalent to four decimals.
0130	Transition rate from stage 2 to stage 3		With reference to the respective portfolio, the share of stage 2 exposures transferred to stage 3 during the reporting period, expressed as the ratio of: (a) the exposure value, as defined in this Annex, template C.115.00, column 0051, of the facilities of the reported portfolio, which were classified in stage 2 at the beginning of the reporting period and that were reported within stage 3 at the reference date, to (b) the exposure value as defined in this Annex, template C.115.00, column 0051, of all the facilities of the reported portfolio, which were classified in stage 2 at the beginning of the reporting period. This information shall be expressed in decimals with a minimum precision equivalent to four decimals.
0140	Total transfers to stage 3		With reference to the respective portfolio, the sum of the exposure value, as defined respectively in this Annex, template C.115.00, columns 0050 and 0051, of all the facilities, which have been transferred from stage 1 or stage 2 to stage 3 during the reporting period and that are still classified in stage 3 at the reporting date.
0150	Transfers from stage 1 directly to stage 3		With reference to the respective portfolio, the sum of the exposure value, as defined in this Annex, template C.115.00, column 0050, of all the facilities, which have been transferred from stage 1 directly to stage 3 during the reporting period and that are still classified in stage 3 at the reporting date.

C 118.00 – **Details on macroeconomic scenarios per GDP Area code**

The estimated yearly GDP growth of the countries reported in columns 0100, 0110, 0120, 0130, 0140, 0150, 0160, 0170, 0180 and 0190 shall be expressed in decimals with a minimum precision equivalent to four decimals. Where the annual GDP growth or weights of scenarios are estimated for aggregated geographical zones different from the ones referred to in column 0010, this estimation shall be reported for each of the countries belonging to the relevant geographical zone and for each maturity bucket.

Where the IFRS 9 model related to the obligor uses a higher number of economic scenarios than five, including when performing Monte Carlo simulation, the template C118.00 should not be populated.

In the case where the weights for all the economic scenarios of a given country are the same over the different time horizons, the columns 201 to 209 may be left blank.

When different ECL approaches envisaging different number of scenarios and weights are used, institutions shall report the information using the number of economic scenarios and weights that accounts for the largest share of exposures of the most relevant ECL approach used. Institutions shall map the economic scenarios of the different exposures on a best effort basis based on their ranking of severity. The total exposure to be considered shall correspond to the sum of the amounts reported respectively in Annex VIII, template C.115.00, column 0050 (stage 1 facilities), column 0051 (stage 2 facilities) and column 0052 (stage 3 facilities).

Column	Label	Legal reference	Instructions
0010	GDP Area Code		The list of areas identified in this Annex, template C.115.00, column 0045. Columns 0010 and 0020 are a composite row identifier and together shall be unique for each row in the table.
0020	Economic scenario ID	IFRS 9.5.5.17(a) IFRS 9.5.5.18 IFRS 9.B5.5.41 IFRS 9.B5.5.42	The instructions provided in this Annex for column 0020 of C116.00 shall apply for scenarios 1 to 5. However, in case the IFRS 9 model related to the GDP area code uses an average macroeconomic scenario, with no individual macroeconomic scenario available, the scenarios 1 to 5 should not be populated. Instead, the average macroeconomic scenario should be reported under the economic scenario 0, and no data should be reported for the economic scenarios 1 to 5.
0100	GDP growth – 0 - 12 months		The estimated yearly GDP growth within the next 12 months after the reporting date of the country reported in column 0010 under the economic scenario reported in column 0020 shall be reported.
0110	GDP growth – 12 – 24 months		The estimated yearly GDP growth within the next 12 months starting 12 months after the reporting period of the country reported in column 0010 under the economic scenario reported in column 0020 shall be reported.
0120	GDP growth – 24 – 36 months		The estimated yearly GDP growth within the next 12 months starting 24 months after the reporting period of the country reported in column 0010 under the economic scenario reported in column 0020 shall be reported.
0130	GDP growth – 36 – 48 months		The estimated yearly GDP growth within the next 12 months starting 36 months after the reporting period of the country reported in column 0010 under the economic scenario reported in column 0020 shall be reported.

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0140	GDP growth – 48 – 60 months		The estimated yearly GDP growth within the next 12 months starting 48 months after the reporting period of the country reported in column 0010 under the economic scenario reported in column 0020 shall be reported.
0150	GDP growth – 60 – 72 months		The estimated yearly GDP growth within the next 12 months starting 60 months after the reporting period of the country reported in column 0010 under the economic scenario reported in column 0020 shall be reported.
0160	GDP growth – 72 – 84 months		The estimated yearly GDP growth within the next 12 months starting 72 months after the reporting period of the country reported in column 0010 under the economic scenario reported in column 0020 shall be reported.
0170	GDP growth – 84 – 96 months		The estimated yearly GDP growth within the next 12 months starting 84 months after the reporting period of the country reported in column 0010 under the economic scenario reported in column 0020 shall be reported.
0180	GDP growth – 96 – 108 months		The estimated yearly GDP growth within the next 12 months starting 96 months after the reporting period of the country reported in column 0010 under the economic scenario reported in column 0020 shall be reported.
0190	GDP growth – 108 – 120 months		The estimated yearly GDP growth within the next 12 months starting 108 months after the reporting period of the country reported in column 0010 under the economic scenario reported in column 0020 shall be reported.
0199	Weight of the Scenarios – 0 - 12 months		The weight assigned to the country reported in column 0010 under the economic scenario reported in column 0020 for the period 0-12 months shall be reported. The weight shall be expressed as a value between 0 and 1.
0201	Weight of the Scenarios – 12 – 24 months		The weight assigned to the country reported in column 0010 under the economic scenario reported in column 0020 for the period 12-24 months shall be reported. The weight shall be expressed as a value between 0 and 1.
0202	Weight of the Scenarios – 24 – 36 months		The weight assigned to the country reported in column 0010 under the economic scenario reported in column 0020 for the period 24-36 months shall be reported. The weight shall be expressed as a value between 0 and 1.
0203	Weight of the Scenarios – 36 – 48 months		The weight assigned to the country reported in column 0010 under the economic scenario reported in column 0020 for the period 36-48 months shall be reported. The weight shall be expressed as a value between 0 and 1.
0204	Weight of the Scenarios – 48 – 60 months		The weight assigned to the country reported in column 0010 under the economic scenario reported in column 0020 for the period 48-60 months shall be reported. The weight shall be expressed as a value between 0 and 1.

0205	Weight of the Scenarios – 60 – 72 months		The weight assigned to the country reported in column 0010 under the economic scenario reported in column 0020 for the period 60-72 months shall be reported. The weight shall be expressed as a value between 0 and 1.
0206	Weight of the Scenarios – 72 – 84 months		The weight assigned to the country reported in column 0010 under the economic scenario reported in column 0020 for the period 72-84 months shall be reported. The weight shall be expressed as a value between 0 and 1.
0207	Weight of the Scenarios – 84 – 96 months		The weight assigned to the country reported in column 0010 under the economic scenario reported in column 0020 for the period 84-96 months shall be reported. The weight shall be expressed as a value between 0 and 1.
0208	Weight of the Scenarios – 96 – 108 months		The weight assigned to the country reported in column 0010 under the economic scenario reported in column 0020 for the period 96-108 months shall be reported. The weight shall be expressed as a value between 0 and 1.
0209	Weight of the Scenarios – 108 – 120 months		The weight assigned to the country reported in column 0010 under the economic scenario reported in column 0020 for the period 108-120 months shall be reported. The weight shall be expressed as a value between 0 and 1.’

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ANNEX IX

'ANNEX X

SBM Validation Portfolios

Sheet name	Description
Instruments	Instruments (sensitivities and curvature risk positions) for SBM validation purposes
Portfolios	SBM validation portfolios defined as combinations of the instruments defined in this Annex

Instrument	Risk factor identifier	Bucket	Additional identifier	Risk sensitivity
S_IRC_a1#	GIRR_CU	USD		– 18 466,83
S_IRC_a1#	GIRR_CD	USD		18 647,66
S_IRC_b1#	GIRR_CU	USD		92 233,09
S_IRC_b1#	GIRR_CD	USD		– 93 178,71
S_IRC_c1#	GIRR_CU	CLP		– 1 270,00
S_IRC_c1#	GIRR_CD	CLP		450,00
S_IRC_d1#	GIRR_CU	EUR		– 253,12
S_IRC_d1#	GIRR_CD	EUR		– 3 237,08
S_IRC_e1#	GIRR_CU	VND		– 11 950,00
S_IRC_e1#	GIRR_CD	VND		– 4 030,00
S_IRD_a1#	GIRR_D_00.25	USD	OIS	30 000,00
S_IRD_b1#	GIRR_D_00.25	USD	OIS	20 000,00
S_IRD_b10#	GIRR_D_30.00	USD	OIS	– 50 000,00
S_IRD_b11#	GIRR_D_INF	USD		– 50 000,00
S_IRD_b12#	GIRR_D_CRO_EUR	USD		– 65 000,00
S_IRD_b2#	GIRR_D_00.50	USD	OIS	15 000,00
S_IRD_b3#	GIRR_D_01.00	USD	OIS	– 65 000,00
S_IRD_b4#	GIRR_D_02.00	USD	OIS	– 10 000,00
S_IRD_b5#	GIRR_D_03.00	USD	OIS	85 000,00
S_IRD_b6#	GIRR_D_05.00	USD	OIS	– 90 000,00
S_IRD_b7#	GIRR_D_10.00	USD	OIS	2 000,00
S_IRD_b8#	GIRR_D_15.00	USD	OIS	30 000,00
S_IRD_b9#	GIRR_D_20.00	USD	OIS	200 000,00
S_IRD_c1#	GIRR_D_00.25	USD	Libor3m	– 30 000,00
S_IRD_c10#	GIRR_D_30.00	USD	Libor3m	10 000,00

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S_IRD_c2#	GIRR_D_00.50	USD	Libor3m	– 40 000,00
S_IRD_c3#	GIRR_D_01.00	USD	Libor3m	70 000,00
S_IRD_c4#	GIRR_D_02.00	USD	Libor3m	10 000,00
S_IRD_c5#	GIRR_D_03.00	USD	Libor3m	55 000,00
S_IRD_c6#	GIRR_D_05.00	USD	Libor3m	– 35 000,00
S_IRD_c7#	GIRR_D_10.00	USD	Libor3m	– 100 000,00
S_IRD_c8#	GIRR_D_15.00	USD	Libor3m	10 000,00
S_IRD_c9#	GIRR_D_20.00	USD	Libor3m	– 30 000,00
S_IRD_d1#	GIRR_D_00.25	CLP	OIS	– 30 000,00
S_IRD_d10#	GIRR_D_30.00	CLP	OIS	15 000,00
S_IRD_d11#	GIRR_D_INF	CLP		95 000,00
S_IRD_d12#	GIRR_D_CRO_USD	CLP		10 500,00
S_IRD_d2#	GIRR_D_00.50	CLP	OIS	45 000,00
S_IRD_d3#	GIRR_D_01.00	CLP	OIS	10 000,00
S_IRD_d4#	GIRR_D_02.00	CLP	OIS	5 000,00
S_IRD_d5#	GIRR_D_03.00	CLP	OIS	– 100 000,00
S_IRD_d6#	GIRR_D_05.00	CLP	OIS	– 5 000,00
S_IRD_d7#	GIRR_D_10.00	CLP	OIS	– 25 000,00
S_IRD_d8#	GIRR_D_15.00	CLP	OIS	70 000,00
S_IRD_d9#	GIRR_D_20.00	CLP	OIS	90 000,00
S_IRD_e1#	GIRR_D_00.25	EUR	OIS	100,00
S_IRD_e10#	GIRR_D_30.00	EUR	OIS	– 120 000,00
S_IRD_e11#	GIRR_D_INF	EUR	DE	– 65 000,00
S_IRD_e12#	GIRR_D_CRO_USD	EUR		– 85 000,00
S_IRD_e13#	GIRR_D_INF	EUR	FR	– 100 000,00

S_IRD_e2#	GIRR_D_00.50	EUR	OIS	100,00
S_IRD_e3#	GIRR_D_01.00	EUR	OIS	– 50 000,00
S_IRD_e4#	GIRR_D_02.00	EUR	OIS	100,00
S_IRD_e5#	GIRR_D_03.00	EUR	OIS	100,00
S_IRD_e6#	GIRR_D_05.00	EUR	OIS	100,00
S_IRD_e7#	GIRR_D_10.00	EUR	OIS	100,00
S_IRD_e8#	GIRR_D_15.00	EUR	OIS	100,00
S_IRD_e9#	GIRR_D_20.00	EUR	OIS	100,00
S_IRD_f1#	GIRR_D_00.25	DKK	OIS	100,00
S_IRV_a1#	GIRR_V_00.50_00.50	USD		– 100,00
S_IRV_b1#	GIRR_V_00.50_00.50	USD		700,00
S_IRV_b10#	GIRR_V_01.00_10.00	USD		500,00
S_IRV_b11#	GIRR_V_03.00_00.50	USD		– 100,00
S_IRV_b12#	GIRR_V_03.00_01.00	USD		700,00
S_IRV_b13#	GIRR_V_03.00_03.00	USD		– 800,00
S_IRV_b14#	GIRR_V_03.00_05.00	USD		700,00
S_IRV_b15#	GIRR_V_03.00_10.00	USD		– 400,00
S_IRV_b16#	GIRR_V_05.00_00.50	USD		– 50,00
S_IRV_b17#	GIRR_V_05.00_01.00	USD		300,00
S_IRV_b18#	GIRR_V_05.00_03.00	USD		50,00
S_IRV_b19#	GIRR_V_05.00_05.00	USD		– 300,00
S_IRV_b2#	GIRR_V_00.50_01.00	USD		400,00
S_IRV_b20#	GIRR_V_05.00_10.00	USD		1 000,00
S_IRV_b21#	GIRR_V_10.00_00.50	USD		– 350,00
S_IRV_b22#	GIRR_V_10.00_01.00	USD		950,00

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S_IRV_b23#	GIRR_V_10.00_03.00	USD		– 900,00
S_IRV_b24#	GIRR_V_10.00_05.00	USD		200,00
S_IRV_b25#	GIRR_V_10.00_10.00	USD		400,00
S_IRV_b3#	GIRR_V_00.50_03.00	USD		– 500,00
S_IRV_b4#	GIRR_V_00.50_05.00	USD		100,00
S_IRV_b5#	GIRR_V_00.50_10.00	USD		100,00
S_IRV_b6#	GIRR_V_01.00_00.50	USD		900,00
S_IRV_b7#	GIRR_V_01.00_01.00	USD		200,00
S_IRV_b8#	GIRR_V_01.00_03.00	USD		– 500,00
S_IRV_b9#	GIRR_V_01.00_05.00	USD		50,00
S_IRV_c1#	GIRR_V_00.50_00.50	CLP		300,00
S_IRV_c2#	GIRR_V_00.50_01.00	CLP		150,00
S_IRV_c3#	GIRR_V_00.50_03.00	CLP		– 300,00
S_IRV_c4#	GIRR_V_00.50_05.00	CLP		100,00
S_IRV_c5#	GIRR_V_00.50_10.00	CLP		– 100,00
S_IRV_d1#	GIRR_V_00.50_00.50	EUR		– 4 750,00
S_IRV_d2#	GIRR_V_00.50_01.00	EUR		3 750,00
S_IRV_d3#	GIRR_V_00.50_03.00	EUR		1 000,00
S_IRV_d4#	GIRR_V_00.50_05.00	EUR		1 500,00
S_IRV_d5#	GIRR_V_00.50_10.00	EUR		– 2 000,00
S_IRV_e1#	GIRR_V_00.50_00.50	BRL		– 500,00
S_IRV_e2#	GIRR_V_01.00_INF	BRL		750,00
S_IRV_e3#	GIRR_V_03.00_CRO_USD	BRL		500,00

Portfolio	Risk class	Component	Instruments
G000	GIRR	DELTA	S_IRD_a1#
G001	GIRR	DELTA	S_IRD_b1#
G002	GIRR	DELTA	S_IRD_b2#
G003	GIRR	DELTA	S_IRD_b3#
G004	GIRR	DELTA	S_IRD_b4#
G005	GIRR	DELTA	S_IRD_b5#
G006	GIRR	DELTA	S_IRD_b6#
G007	GIRR	DELTA	S_IRD_b7#
G008	GIRR	DELTA	S_IRD_b8#
G009	GIRR	DELTA	S_IRD_b9#
G010	GIRR	DELTA	S_IRD_b10#
G011	GIRR	DELTA	S_IRD_b11#
G012	GIRR	DELTA	S_IRD_b12#
G013	GIRR	DELTA	S_IRD_d1#
G014	GIRR	DELTA	S_IRD_d2#
G015	GIRR	DELTA	S_IRD_d3#
G016	GIRR	DELTA	S_IRD_d4#
G017	GIRR	DELTA	S_IRD_d5#
G018	GIRR	DELTA	S_IRD_d6#
G019	GIRR	DELTA	S_IRD_d7#
G020	GIRR	DELTA	S_IRD_d8#
G021	GIRR	DELTA	S_IRD_d9#
G022	GIRR	DELTA	S_IRD_d10#
G023	GIRR	DELTA	S_IRD_d11#
G024	GIRR	DELTA	S_IRD_d12#
G025	GIRR	DELTA	S_IRD_a1# S_IRD_b1#
G026	GIRR	DELTA	S_IRD_b1# S_IRD_b2# S_IRD_b3# S_IRD_b4# S_IRD_b5# S_IRD_b6# S_IRD_b7# S_IRD_b8# S_IRD_b9# S_IRD_b10#
G027	GIRR	DELTA	S_IRD_b1# S_IRD_c1#

G028	GIRR	DELTA	S_IRD_b1# S_IRD_b2# S_IRD_b3# S_IRD_b4# S_IRD_b5# S_IRD_b6# S_IRD_b7# S_IRD_b8# S_IRD_b9# S_IRD_b10# S_IRD_c1# S_IRD_c2# S_IRD_c3# S_IRD_c4# S_IRD_c5# S_IRD_c6# S_IRD_c7# S_IRD_c8# S_IRD_c9# S_IRD_c10#
G029	GIRR	DELTA	S_IRD_b1# S_IRD_b2# S_IRD_b3# S_IRD_b4# S_IRD_b5# S_IRD_b6# S_IRD_b7# S_IRD_b8# S_IRD_b9# S_IRD_b10# S_IRD_b11#
G030	GIRR	DELTA	S_IRD_b1# S_IRD_b2# S_IRD_b3# S_IRD_b4# S_IRD_b5# S_IRD_b6# S_IRD_b7# S_IRD_b8# S_IRD_b9# S_IRD_b10# S_IRD_b11# S_IRD_b12#
G031	GIRR	DELTA	S_IRD_c2# S_IRD_c3# S_IRD_c6#
G032	GIRR	DELTA	S_IRD_b1# S_IRD_b2# S_IRD_b3# S_IRD_b4# S_IRD_b5# S_IRD_b6# S_IRD_b7# S_IRD_b8# S_IRD_b9# S_IRD_b10# S_IRD_b11# S_IRD_b12# S_IRD_c1# S_IRD_c2# S_IRD_c3# S_IRD_c4# S_IRD_c5# S_IRD_c6# S_IRD_c7# S_IRD_c8# S_IRD_c9# S_IRD_c10# S_IRD_d1# S_IRD_d2# S_IRD_d3# S_IRD_d4# S_IRD_d5# S_IRD_d6# S_IRD_d7# S_IRD_d8# S_IRD_d9# S_IRD_d10# S_IRD_d11# S_IRD_d12#
G033	GIRR	DELTA	S_IRD_d1# S_IRD_d2# S_IRD_d3# S_IRD_d4# S_IRD_d5# S_IRD_d6# S_IRD_d7# S_IRD_d8# S_IRD_d9# S_IRD_d10# S_IRD_d11# S_IRD_d12# S_IRD_e1# S_IRD_e2# S_IRD_e3# S_IRD_e4# S_IRD_e5# S_IRD_e6# S_IRD_e7# S_IRD_e8# S_IRD_e9# S_IRD_e10# S_IRD_e11# S_IRD_e12# S_IRD_e13#
G034	GIRR	DELTA	S_IRD_a1# S_IRD_b1# S_IRD_b2# S_IRD_b3# S_IRD_b4# S_IRD_b5# S_IRD_b6# S_IRD_b7# S_IRD_b8# S_IRD_b9# S_IRD_b10# S_IRD_b11# S_IRD_b12# S_IRD_c1# S_IRD_c2# S_IRD_c3# S_IRD_c4# S_IRD_c5# S_IRD_c6# S_IRD_c7# S_IRD_c8# S_IRD_c9# S_IRD_c10# S_IRD_d1# S_IRD_d2# S_IRD_d3# S_IRD_d4# S_IRD_d5# S_IRD_d6# S_IRD_d7# S_IRD_d8# S_IRD_d9# S_IRD_d10# S_IRD_d11# S_IRD_d12# S_IRD_e1# S_IRD_e2# S_IRD_e3# S_IRD_e4# S_IRD_e5# S_IRD_e6# S_IRD_e7# S_IRD_e8# S_IRD_e9# S_IRD_e10# S_IRD_e11# S_IRD_e12# S_IRD_e13# S_IRD_f1#
G035	GIRR	VEGA	S_IRV_b1#
G036	GIRR	VEGA	S_IRV_a1# S_IRV_b1#
G037	GIRR	VEGA	S_IRV_b1# S_IRV_b2# S_IRV_b3# S_IRV_b4# S_IRV_b5#
G038	GIRR	VEGA	S_IRV_b1# S_IRV_b6# S_IRV_b11# S_IRV_b16# S_IRV_b21#

G039	GIRR	VEGA	S_IRV_b1# S_IRV_b2# S_IRV_b3# S_IRV_b4# S_IRV_b5# S_IRV_b6# S_IRV_b7# S_IRV_b8# S_IRV_b9# S_IRV_b10# S_IRV_b11# S_IRV_b12# S_IRV_b13# S_IRV_b14# S_IRV_b15# S_IRV_b16# S_IRV_b17# S_IRV_b18# S_IRV_b19# S_IRV_b20# S_IRV_b21# S_IRV_b22# S_IRV_b23# S_IRV_b24# S_IRV_b25#
G040	GIRR	VEGA	S_IRV_e1# S_IRV_e2#
G041	GIRR	VEGA	S_IRV_e1# S_IRV_e3#
G042	GIRR	VEGA	S_IRV_d1# S_IRV_d2# S_IRV_d3# S_IRV_d4# S_IRV_d5#
G043	GIRR	VEGA	S_IRV_b1# S_IRV_b2# S_IRV_b3# S_IRV_b4# S_IRV_b5# S_IRV_b6# S_IRV_b7# S_IRV_b8# S_IRV_b9# S_IRV_b10# S_IRV_b11# S_IRV_b12# S_IRV_b13# S_IRV_b14# S_IRV_b15# S_IRV_b16# S_IRV_b17# S_IRV_b18# S_IRV_b19# S_IRV_b20# S_IRV_b21# S_IRV_b22# S_IRV_b23# S_IRV_b24# S_IRV_b25# S_IRV_c1# S_IRV_c2# S_IRV_c3# S_IRV_c4# S_IRV_c5#
G044	GIRR	VEGA	S_IRV_c1# S_IRV_c2# S_IRV_c3# S_IRV_c4# S_IRV_c5# S_IRV_d1# S_IRV_d2# S_IRV_d3# S_IRV_d4# S_IRV_d5#
G045	GIRR	VEGA	S_IRV_a1# S_IRV_b1# S_IRV_b2# S_IRV_b3# S_IRV_b4# S_IRV_b5# S_IRV_b6# S_IRV_b7# S_IRV_b8# S_IRV_b9# S_IRV_b10# S_IRV_b11# S_IRV_b12# S_IRV_b13# S_IRV_b14# S_IRV_b15# S_IRV_b16# S_IRV_b17# S_IRV_b18# S_IRV_b19# S_IRV_b20# S_IRV_b21# S_IRV_b22# S_IRV_b23# S_IRV_b24# S_IRV_b25# S_IRV_c1# S_IRV_c2# S_IRV_c3# S_IRV_c4# S_IRV_c5# S_IRV_d1# S_IRV_d2# S_IRV_d3# S_IRV_d4# S_IRV_d5# S_IRV_e1# S_IRV_e2# S_IRV_e3#
G046	GIRR	CURVATURE	S_IRC_b1#
G047	GIRR	CURVATURE	S_IRC_c1#
G048	GIRR	CURVATURE	S_IRC_a1# S_IRC_b1#
G049	GIRR	CURVATURE	S_IRC_d1#
G050	GIRR	CURVATURE	S_IRC_b1# S_IRC_c1#
G051	GIRR	CURVATURE	S_IRC_c1# S_IRC_e1#
G052	GIRR	CURVATURE	S_IRC_d1# S_IRC_e1#
G053	GIRR	CURVATURE	S_IRC_a1# S_IRC_a1# S_IRC_b1# S_IRC_b1# S_IRC_c1# S_IRC_c1# S_IRC_d1# S_IRC_d1# S_IRC_e1# S_IRC_e1#

G054	GIRR	ALL	S_IRD_a1# S_IRD_b1# S_IRD_b2# S_IRD_b3# S_IRD_b4# S_IRD_b5# S_IRD_b6# S_IRD_b7# S_IRD_b8# S_IRD_b9# S_IRD_b10# S_IRD_b11# S_IRD_b12# S_IRD_c1# S_IRD_c2# S_IRD_c3# S_IRD_c4# S_IRD_c5# S_IRD_c6# S_IRD_c7# S_IRD_c8# S_IRD_c9# S_IRD_c10# S_IRD_d1# S_IRD_d2# S_IRD_d3# S_IRD_d4# S_IRD_d5# S_IRD_d6# S_IRD_d7# S_IRD_d8# S_IRD_d9# S_IRD_d10# S_IRD_d11# S_IRD_d12# S_IRD_e1# S_IRD_e2# S_IRD_e3# S_IRD_e4# S_IRD_e5# S_IRD_e6# S_IRD_e7# S_IRD_e8# S_IRD_e9# S_IRD_e10# S_IRD_e11# S_IRD_e12# S_IRD_e13# S_IRD_f1# S_IRV_a1# S_IRV_b1# S_IRV_b2# S_IRV_b3# S_IRV_b4# S_IRV_b5# S_IRV_b6# S_IRV_b7# S_IRV_b8# S_IRV_b9# S_IRV_b10# S_IRV_b11# S_IRV_b12# S_IRV_b13# S_IRV_b14# S_IRV_b15# S_IRV_b16# S_IRV_b17# S_IRV_b18# S_IRV_b19# S_IRV_b20# S_IRV_b21# S_IRV_b22# S_IRV_b23# S_IRV_b24# S_IRV_b25# S_IRV_c1# S_IRV_c2# S_IRV_c3# S_IRV_c4# S_IRV_c5# S_IRV_d1# S_IRV_d2# S_IRV_d3# S_IRV_d4# S_IRV_d5# S_IRV_e1# S_IRV_e2# S_IRV_e3# S_IRC_a1# S_IRC_a1# S_IRC_b1# S_IRC_b1# S_IRC_c1# S_IRC_c1# S_IRC_d1# S_IRC_d1# S_IRC_e1# S_IRC_e1#
G055	GIRR	DELTA	S_IRD_e11# S_IRD_e13#
G056	GIRR	DELTA	S_IRD_e1# S_IRD_f1#’